LIFE ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 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 Kenneth Steven Beck, VP and Appointed Actuary #

OTHER

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

DIRECTORS OR TRUSTEES

Carolyn MacBurney Johnson, Director
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 22 day of Jan 2018

My commission expires 5/31/2018

Subscribed and sworn to before me this 25 day of January 2018

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

Subscribed and sworn to before me this 30 day of January 2018

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	8,627,017,956	0	8,627,017,956	7,862,357,343
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	22,477,000	0	22,477,000	22,477,000
	2.2 Common stocks	150,861,818	0	150,861,818	137,818,035
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,231,289,928	0	1,231,289,928	1,175,080,520
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 110,975,880 , Schedule E - Part 1), cash equivalents ($ 60,686,883 , Schedule E - Part 2) and short-term investments ($ 100,481,068 , Schedule DA)	272,143,831	0	272,143,831	440,723,428
6.	Contract loans (including $ 0 premium notes)	1,038,193,949	1,067,004	1,037,126,945	1,053,343,045
7.	Derivatives (Schedule DB)	195,184,508	0	195,184,508	115,121,077
8.	Other invested assets (Schedule BA)	292,886,950	0	292,886,950	285,683,790
9.	Receivables for securities	543,856	0	543,856	143,470
10.	Securities lending reinvested collateral assets (Schedule DL)	361,699,221	0	361,699,221	21,824,719
11.	Aggregate write-ins for invested assets	5,000,490	0	5,000,490	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,197,299,507	1,067,004	12,196,232,503	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	110,282,898	0	110,282,898	109,137,653
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(160,883,197)	65,051	(160,948,248)	(211,461,929)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	4,229,275	0	4,229,275	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	219,411,442	0	219,411,442	199,740,273
	16.2 Funds held by or deposited with reinsured companies	321,599,324	0	321,599,324	262,373,256
	16.3 Other amounts receivable under reinsurance contracts	192,517,167	0	192,517,167	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	9,937,338	0	9,937,338	29,452,025
18.2	Net deferred tax asset	145,535,637	21,639,188	123,896,450	116,755,736
19.	Guaranty funds receivable or on deposit	1,395,586	0	1,395,586	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	961,756	48	961,708	1,254,034
24.	Health care ($ 0) and other amounts receivable	5,854,946	5,854,946	0	0
25.	Aggregate write-ins for other than invested assets	32,107,826	305,160	31,802,666	26,741,013
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,080,249,506	28,931,397	13,051,318,109	11,936,761,961
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,496,858,357	0	1,496,858,357	1,358,080,046
28.	Total (Lines 26 and 27)	14,577,107,862	28,931,397	14,548,176,466	13,294,842,007
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	5,000,490	0	5,000,490	0
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	5,000,490	0	5,000,490	0
2501.	Receivable on reinsurance assumed	15,603,607	0	15,603,607	10,277,588
2502.	Equity in keyman insurance	14,042,750	0	14,042,750	13,925,371
2503.	Margin call collateral	2,156,309	0	2,156,309	2,526,783
2598.	Summary of remaining write-ins for Line 25 from overflow page	305,160	305,160	0	11,271
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	32,107,826	305,160	31,802,666	26,741,013

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 8,591,501,526 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 995,986,702 Modco Reserve)	8,591,501,526	8,413,315,773
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	669,733,137	434,474,333
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	81,480,919	68,085,422
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	374,203,753	317,651,336
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	3,928,410	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 (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	68,731	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 $ 85,965 assumed and $ 71,477,820 ceded	71,563,785	22,977,712
	9.4 Interest maintenance reserve (IMR, Line 6)	55,009,774	27,608,451
10.	Commissions to agents due or accrued-life and annuity contracts $ 965,311 accident and health $ 0 and deposit-type contract funds $ 0	965,311	1,302,604
11.	Commissions and expense allowances payable on reinsurance assumed	14,792,779	13,430,702
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	13,803,260	13,650,928
13.	Transfers to Separate Accounts due or accrued (net) (including $ (13,680,742) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(13,713,038)	(22,425,379)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	3,791,214	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	20,558,758	20,687,430
17.	Amounts withheld or retained by company as agent or trustee	3,697,841	4,147,935
18.	Amounts held for agents' account, including $ 925,723 agents' credit balances	925,723	1,645,239
19.	Remittances and items not allocated	117,451,996	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 $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	73,792,334	72,725,856
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	2,283	143,861
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	1,115,402,824	1,044,978,471
	24.04 Payable to parent, subsidiaries and affiliates	37,462,046	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	198,527,793	194,073,923
	24.08 Derivatives	59,053,234	70,005,645
	24.09 Payable for securities	25,285,219	99,266
	24.10 Payable for securities lending	361,699,221	21,824,719
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	219,810,683	225,202,916
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,100,805,514	11,039,621,836
27.	From Separate Accounts Statement	1,496,858,357	1,358,080,046
28.	Total liabilities (Lines 26 and 27)	13,597,663,871	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	235,996,467	253,891,273
32.	Surplus notes	193,025,494	165,031,867
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	421,175,760	421,175,760
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	97,434,874	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)	947,632,595	894,260,125
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	950,512,595	897,140,125
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,548,176,466	13,294,842,007
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	142,857,735	84,451,725
2502.	Reinsurer payable	52,915,522	110,725,179
2503.	Liability of pension benefits	7,808,903	6,148,718
2598.	Summary of remaining write-ins for Line 25 from overflow page	16,228,523	23,877,294
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	219,810,683	225,202,916
3101.	Deferred gain on reinsurance	235,996,467	253,891,273
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	235,996,467	253,891,273
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	693,382,516	534,775,847
2.	Considerations for supplementary contracts with life contingencies	189,418	89,054
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	532,266,561	532,283,741
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(15,836,039)	(18,795,393)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	258,409,872	266,971,845
7.	Reserve adjustments on reinsurance ceded	(57,940,892)	(52,136,601)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	75,606,499	76,791,369
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	16,996,203	14,828,784
9.	Total (Lines 1 to 8.3)	1,503,074,138	1,354,808,646
10.	Death benefits	296,908,748	243,374,568
11.	Matured endowments (excluding guaranteed annual pure endowments)	247,777	1,511,293
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	9,098,090	9,399,347
13.	Disability benefits and benefits under accident and health contracts	187,874,531	308,712,186
14.	Coupons, guaranteed annual pure endowments and similar benefits	1,098	1,032
15.	Surrender benefits and withdrawals for life contracts	221,553,023	204,353,597
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(18,719,018)	36,524,770
18.	Payments on supplementary contracts with life contingencies	394,324	393,708
19.	Increase in aggregate reserves for life and accident and health contracts	178,185,753	(83,745,766)
20.	Totals (Lines 10 to 19)	875,544,327	720,524,735
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	127,461,833	139,010,444
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	279,687,276	254,130,226
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	87,968,400	89,330,661
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	18,322,964	20,333,460
25.	Increase in loading on deferred and uncollected premiums	294,407	118,238
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(19,396,081)	(6,646,131)
27.	Aggregate write-ins for deductions	71,921,196	65,652,314
28.	Totals (Lines 20 to 27)	1,441,804,322	1,282,453,947
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	61,269,816	72,354,699
30.	Dividends to policyholders	1,267,752	1,497,436
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	60,002,064	70,857,263
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,242,777	(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)	52,759,287	73,553,516
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (7,619,119) (excluding taxes of $ 6,174,651 transferred to the IMR)	5,436,211	19,626,539
35.	Net income (Line 33 plus Line 34)	58,195,498	93,180,055
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	897,140,125	858,251,416
37.	Net income (Line 35)	58,195,498	93,180,055
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 28,784,002	24,169,863	25,867,180
39.	Change in net unrealized foreign exchange capital gain (loss)	18,318	0
40.	Change in net deferred income tax	(116,380,373)	(44,283,071)
41.	Change in nonadmitted assets	153,162,334	39,836,853
42.	Change in liability for reinsurance in unauthorized and certified companies	141,576	2,034,277
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(1,454,080)	(9,295,737)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0
48.	Change in surplus notes	27,993,627	0
49.	Cumulative effect of changes in accounting principles	387,603	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	(17,894,813)	(15,014,522)
52.	Dividends to stockholders	(73,000,000)	(54,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(1,967,083)	563,674
54.	Net change in capital and surplus for the year (Lines 37 through 53)	53,372,470	38,888,709
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	950,512,595	897,140,125
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	7,160,801	8,117,057
08.302.	Funds withheld interest income	6,213,458	3,486,629
08.303.	Fee income	3,621,944	3,225,098
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	16,996,203	14,828,784
2701.	Funds withheld interest expense	64,844,642	62,482,002
2702.	Miscellaneous expense	8,143,480	4,698,423
2703.	Gains released from IMR	98,091	(1,602,762)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,165,017)	74,651
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	71,921,196	65,652,314
5301.	Prior period adjustment	0	445,458
5302.	Amortization of other post-employment benefits	(306,898)	(131,156)
5303.	Amortization of pension	(1,660,185)	249,372
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(1,967,083)	563,674

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	717,954,933	617,829,828
2.	Net investment income	505,528,579	537,279,984
3.	Miscellaneous income	611,195,397	293,973,662
4.	Total (Lines 1 through 3)	1,834,678,909	1,449,083,474
5.	Benefit and loss related payments	981,644,532	621,231,009
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(28,111,487)	(10,721,802)
7.	Commissions, expenses paid and aggregate write-ins for deductions	563,906,466	543,299,388
8.	Dividends paid to policyholders	1,446,238	1,449,035
9.	Federal and foreign income taxes paid (recovered) net of $ 14,930,568 tax on capital gains (losses)	(13,716,378)	3,974,649
10.	Total (Lines 5 through 9)	1,505,169,371	1,159,232,279
11.	Net cash from operations (Line 4 minus Line 10)	329,509,538	289,851,195
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,098,815,034	1,351,981,694
	12.2 Stocks	9,679,097	19,180,840
	12.3 Mortgage loans	103,205,039	102,793,651
	12.4 Real estate	0	0
	12.5 Other invested assets	42,197,044	22,009,358
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	30,043	0
	12.7 Miscellaneous proceeds	135,372,239	46,920,450
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,389,298,496	1,542,885,993
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,842,271,825	1,000,533,447
	13.2 Stocks	29,795,248	4,234,100
	13.3 Mortgage loans	159,466,834	203,795,741
	13.4 Real estate	0	0
	13.5 Other invested assets	66,493,828	14,253,153
	13.6 Miscellaneous applications	101,642,389	68,936,251
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,199,670,124	1,291,752,692
14.	Net increase (decrease) in contract loans and premium notes	(15,621,072)	2,878,445
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(794,750,556)	248,254,856
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	27,993,627	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	235,258,804	(210,203,885)
	16.5 Dividends to stockholders	73,000,000	54,000,000
	16.6 Other cash provided (applied)	106,408,990	(84,054,537)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	296,661,421	(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)	(168,579,597)	189,847,629
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	440,723,428	250,875,799
	19.2 End of year (Line 18 plus Line 19.1)	272,143,831	440,723,428

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	693,382,516	0	502,665,437	(19,279)	0	0	216,916	0	190,519,442	0	0	0
2.	Considerations for supplementary contracts with life contingencies	189,418	0	0	0	189,418	0	0	0	0	0	0	0
3.	Net investment income	532,266,561	0	512,794,746	9,226,322	5,799,982	0	100,284	5,277,043	(931,816)	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(15,836,039)	0	7,062,521	902,919	57,706	0	6,565	(24,030,773)	165,023	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	258,409,872	0	139,030,899	0	0	0	1,170	0	119,243,129	0	134,674	0
7.	Reserve adjustments on reinsurance ceded	(57,940,892)	0	(99,111,847)	0	0	0	0	0	41,170,955	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	75,606,499	0	75,472,849	133,650	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	16,996,203	0	10,717,645	64,937	162	0	0	0	6,213,458	0	0	0
9.	Totals (Lines 1 to 8.3)	1,503,074,138	0	1,148,632,252	10,308,549	6,047,268	0	324,934	(18,753,730)	356,380,191	0	134,674	0
10.	Death benefits	296,908,748	0	295,692,721	0	0	0	1,216,028	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	247,777	0	247,777	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	9,098,090	0	0	8,117,829	0	0	0	980,261	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	187,874,531	0	240,707	0	0	0	0	0	187,633,824	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	1,098	0	1,098	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	221,553,023	0	206,279,599	404,931	0	0	38,259	14,830,235	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(18,719,018)	0	5,833,872	2,840,142	553,009	0	31,953	(27,977,994)	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	394,324	0	0	0	394,324	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	178,185,753	0	160,645,933	(345,175)	(123,470)	0	(702,894)	18,711,358	0	0	0	0
20.	Totals (Lines 10 to 19)	875,544,327	0	668,941,707	11,017,728	823,864	0	583,345	6,543,861	187,633,824	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	127,461,833	0	127,447,010	8,114	0	0	6,709	0	0	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	279,687,276	0	106,601,372	0	0	0	0	0	172,951,230	0	134,674	0
23.	General insurance expenses	87,968,400	0	77,118,737	1,500,497	1,263,324	0	121,293	4,917,106	3,047,442	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,322,964	0	18,089,367	36,243	35,042	0	7,329	84,149	70,834	0	0	0
25.	Increase in loading on deferred and uncollected premiums	294,407	0	297,361	0	0	0	(2,954)	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(19,396,081)	0	(19,544,613)	148,532	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	71,921,196	0	71,852,600	38,556	26,753	0	3,287	0	0	0	0	0
28.	Totals (Lines 20 to 27)	1,441,804,321	0	1,050,803,540	12,749,670	2,148,982	0	719,010	11,545,116	363,703,330	0	134,673	0
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	61,269,816	0	97,828,712	(2,441,120)	3,898,285	0	(394,075)	(30,298,846)	(7,323,139)	0	0	0
30.	Dividends to policyholders	1,267,752	0	1,210,810	0	0	0	56,942	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	60,002,065	0	96,617,902	(2,441,120)	3,898,285	0	(451,018)	(30,298,846)	(7,323,139)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	7,242,777	0	11,676,901	(294,665)	470,557	0	(54,442)	(3,661,634)	(893,940)	0	0	0
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	52,759,288	0	84,941,001	(2,146,455)	3,427,728	0	(396,576)	(26,637,212)	(6,429,199)	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	7,160,801	0	7,160,177	462	162	0	0	0	0	0	0	0
08.302.	Funds withheld interest income	6,213,458	0	0	0	0	0	0	0	6,213,458	0	0	0
08.303.	Fee income	3,621,944	0	3,557,468	64,476	0	0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	16,996,203	0	10,717,645	64,938	162	0	0	0	6,213,458	0	0	0
2701.	Funds withheld interest expense	64,844,642	0	64,844,642	0	0	0	0	0	0	0	0	0
2702.	Miscellaneous expense	8,143,480	0	8,074,884	38,556	26,753	0	3,287	0	0	0	0	0
2703.	Gains released from IMR	98,091	0	98,091	0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,165,017)	0	(1,165,017)	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	71,921,196	0	71,852,600	38,556	26,753	0	3,287	0	0	0	0	0

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	8,413,315,773	0	8,221,380,215	143,458,680	2,108,537	0	17,046,963	29,321,378
2. Tabular net premiums or considerations	713,561,703	0	713,408,899	5,700	0	0	147,104	0
3. Present value of disability claims incurred	0	0	0	0	XXX	0	0	0
4. Tabular interest	379,245,578	0	368,141,920	8,687,154	90,440	0	696,983	1,629,081
5. Tabular less actual reserve released	(761,758)	0	(91,446)	141,099	199,442	0	0	(1,010,853)
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	(85,101,838)	0	(118,913,928)	(1,056,125)	(4,105)	0	6,585	34,865,735
8. Totals (Lines 1 to 7)	9,420,259,458	0	9,183,925,660	151,236,508	2,394,314	0	17,897,635	64,805,341
9. Tabular cost	544,612,459	0	544,198,499	0	XXX	0	413,960	0
10. Reserves released by death	184,977,854	0	183,928,776	XXX	XXX	0	1,049,078	XXX
11. Reserves released by other terminations (net)	106,514,675	0	91,443,824	18,284	5,067	0	90,528	14,956,972
12. Annuity, supplementary contract and disability payments involving life contingencies	10,324,529	0	0	8,104,717	404,180	0	0	1,815,632
13. Net transfers to or (from) Separate Accounts	(17,671,585)	0	(17,671,585)	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	828,757,932	0	801,899,514	8,123,001	409,247	0	1,553,566	16,772,604
15. Reserve December 31, current year	8,591,501,526	0	8,382,026,146	143,113,507	1,985,067	0	16,344,069	48,032,737

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 28,507,928	28,498,035
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 395,287,688	399,250,384
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 1,349,959	1,258,840
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	595,295	595,295
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 53,977,427	53,760,602
4.	Real estate	(d) 0	0
5	Contract loans	51,757,936	51,504,212
6	Cash, cash equivalents and short-term investments	(e) 1,276,562	1,178,022
7	Derivative instruments	(f) 20,130,494	18,493,019
8.	Other invested assets	22,619,101	22,060,895
9.	Aggregate write-ins for investment income	975,234	975,234
10.	Total gross investment income	576,477,625	577,574,540
11.	Investment expenses		(g) 17,062,455
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 28,245,524
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		45,307,979
17.	Net investment income (Line 10 minus Line 16)		532,266,561
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	975,234	975,234
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	975,234	975,234
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 24,129,320 accrual of discount less $ 18,386,457 amortization of premium and less $ 4,358,520 paid for accrued interest on purchases.

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

(c) Includes $ 5,486 accrual of discount less $ 57,873 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

(e) Includes $ 308,629 accrual of discount less $ 24,254 amortization of premium and less $ 34,070 paid for accrued interest on purchases.

(f) Includes $ 49,819,060 accrual of discount less $ 25,027,520 amortization of premium.

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

(h) Includes $ 28,218,425 interest on surplus notes and $ 0 interest on capital notes.

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	469,006	0	469,006	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	15,377,829	(1,555,286)	13,822,543	1,208,378	99,405
1.3	Bonds of affiliates	0	0	0	(138,326)	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(48,705)	0	(48,705)	0	0
2.21	Common stocks of affiliates	0	0	0	(7,023,664)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	30,043	0	30,043	0	0
7.	Derivative instruments	(2,290,650)	3,567,469	1,276,819	75,837,047	(99,405)
8.	Other invested assets	189,419	(280,162)	(90,743)	(16,929,569)	18,318
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	13,726,942	1,732,021	15,458,964	52,953,866	18,318
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	(27,721,210)	0	(27,721,210)	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:											
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	27,721,210	0	27,721,210	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	(27,721,210)	0	(27,721,210)	0	0	0	0	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	(27,721,210)	0	(27,721,210)	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct	130,540,922	0	130,540,922	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	113,987,704	0	113,987,704	0	0	0	0	0	0	0	0
6.4 Net	16,553,218	0	16,553,218	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	(11,167,992)	0	(11,167,992)	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	(31,473,870)	0	(31,473,870)	0	0	0	0	0	0	0	0
9. First year premiums and considerations:											
9.1 Direct	130,540,922	0	130,540,922	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	110,235,044	0	110,235,044	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	20,305,878	0	20,305,878	0	0	0	0	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	12,415,402	0	12,415,402	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	44,271	0	44,271	0	0	0	0	0	0	0	0
10.4 Net	12,371,131	0	12,371,131	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected	(133,095,649)	0	(33,007,409)	(704)	0	36,721	0	(100,124,257)	0	0	0
12. Deferred and accrued	14,696,193	0	12,980,222	0	0	6,022	0	1,709,949	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct	8,352,591	0	8,309,828	0	0	42,743	0	0	0	20	0
13.2 Reinsurance assumed	472,467,979	0	398,979,840	0	0	0	0	73,487,999	0	140	0
13.3 Reinsurance ceded	599,220,026	0	427,316,855	704	0	0	0	171,902,307	0	160	0
13.4 Net (Line 11 + Line 12)	(118,399,456)	0	(20,027,188)	(704)	0	42,743	0	(98,414,308)	0	0	0
14. Advance	68,731	0	68,731	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14	(118,468,187)	0	(20,095,919)	(704)	0	42,743	0	(98,414,308)	0	0	0
16. Collected during year:											
16.1 Direct	740,758,610	0	740,481,595	7,560	0	246,377	0	0	0	23,078	0
16.2 Reinsurance assumed	1,997,895,382	0	1,105,174,703	(735)	0	0	0	892,157,447	0	563,967	0
16.3 Reinsurance ceded	2,129,793,835	0	1,434,692,039	26,037	0	23,179	0	694,465,535	0	587,045	0
16.4 Net	608,860,157	0	410,964,259	(19,212)	0	223,198	0	197,691,912	0	0	0
17. Line 15 + Line 16.4	490,391,969	0	390,868,340	(19,915)	0	265,941	0	99,277,604	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)	(170,313,541)	0	(79,120,092)	(636)	0	49,025	0	(91,241,838)	0	0	0
19. Renewal premiums and considerations:											
19.1 Direct	743,259,113	0	742,988,567	7,560	0	240,095	0	0	0	22,891	0
19.2 Reinsurance assumed	2,051,471,178	0	1,151,552,634	(735)	0	0	0	899,355,364	0	563,915	0
19.3 Reinsurance ceded	2,134,024,785	0	1,424,552,774	26,104	0	23,179	0	708,835,922	0	586,806	0
19.4 Net (Line 17 - Line 18)	660,705,506	0	469,988,427	(19,279)	0	216,916	0	190,519,442	0	0	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	886,215,437	0	885,944,891	7,560	0	240,095	0	0	0	22,891	0
20.2 Reinsurance assumed	2,051,471,178	0	1,151,552,634	(735)	0	0	0	899,355,364	0	563,915	0
20.3 Reinsurance ceded	2,244,304,100	0	1,534,832,089	26,104	0	23,179	0	708,835,922	0	586,806	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	693,382,515	0	502,665,436	(19,279)	0	216,916	0	190,519,442	0	0	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	20,136	0	20,136	0	0	0	0	0	0	0	0
22.	All other	1,387,090	0	1,331,850	0	0	55,239	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	11,005	0	11,005	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	11,005	0	11,005	0	0	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	258,398,867	0	139,019,894	0	0	1,170	0	119,243,129	0	134,674	0
	25.2 Reinsurance assumed	279,687,276	0	106,601,372	0	0	0	0	172,951,230	0	134,674	0
	25.3 Net ceded less assumed	(21,288,409)	0	32,418,522	0	0	1,170	0	(53,708,101)	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	258,409,872	0	139,030,899	0	0	1,170	0	119,243,129	0	134,674	0
	26.2 Reinsurance assumed (Page 6, Line 22)	279,687,276	0	106,601,372	0	0	0	0	172,951,230	0	134,674	0
	26.3 Net ceded less assumed	(21,277,404)	0	32,429,527	0	0	1,170	0	(53,708,101)	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	100,079,112	0	100,073,103	6,010	0	0	0	0	0	0	0
28.	Single	573,261	0	571,181	2,080	0	0	0	0	0	0	0
29.	Renewal	26,649,341	0	26,642,608	24	0	6,709	0	0	0	0	0
30.	Deposit-type contract funds	160,118	0	160,118	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	127,461,833	0	127,447,010	8,114	0	6,709	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	2,166,507	0	81,193	48,323	0	2,296,023
2.	Salaries and wages	50,124,683	0	1,878,499	3,071,008	0	55,074,190
3.11	Contributions for benefit plans for employees	6,148,112	0	230,410	88,301	0	6,466,823
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	12,262	0	460	790	0	13,512
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	317,278	0	11,890	5,998	0	335,166
3.32	Other agent welfare	14,434	0	541	139	0	15,114
4.1	Legal fees and expenses	2,028,235	0	76,011	263	0	2,104,509
4.2	Medical examination fees	1,165,580	0	43,682	0	0	1,209,262
4.3	Inspection report fees	307,177	0	11,512	0	0	318,689
4.4	Fees of public accountants and consulting actuaries	622,443	0	23,327	39,947	0	685,717
4.5	Expense of investigation and settlement of policy claims	(3,686,750)	0	(138,167)	4,192	0	(3,820,725)
5.1	Traveling expenses	1,876,123	0	70,311	16,235	0	1,962,669
5.2	Advertising	1,755,704	0	65,798	62,656	0	1,884,158
5.3	Postage, express, telegraph and telephone	687,639	0	25,770	5,573	0	718,982
5.4	Printing and stationery	1,416,524	0	53,086	4,529	0	1,474,139
5.5	Cost or depreciation of furniture and equipment	204,421	0	7,661	3,834	0	215,916
5.6	Rental of equipment	173,965	0	6,520	2,661	0	183,146
5.7	Cost or depreciation of EDP equipment and software	9,839,057	0	368,734	159,413	0	10,367,204
6.1	Books and periodicals	18,900	0	708	615	0	20,223
6.2	Bureau and association fees	0	0	0	0	0	0
6.3	Insurance, except on real estate	533,763	0	20,004	34,395	0	588,162
6.4	Miscellaneous losses	262,270	0	9,829	0	0	272,099
6.5	Collection and bank service charges	451,612	0	16,925	2,650	0	471,187
6.6	Sundry general expenses	337,888	0	12,663	53,334	0	403,885
6.7	Group service and administration fees	564,591	0	21,159	0	0	585,750
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0
7.1	Agency expense allowance	855	0	32	15	0	902
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	537	0	20	18	0	575
9.1	Real estate expenses	1,308	0	49	14	0	1,371
9.2	Investment expenses not included elsewhere	0	0	0	0	17,062,455	17,062,455
9.3	Aggregate write-ins for expenses	3,970,935	0	148,817	0	0	4,119,752
10.	General expenses incurred	81,316,053	0	3,047,444	3,604,903	17,062,455	(a) 105,030,855
11.	General expenses unpaid December 31, prior year	13,579,210	0	71,718	0	0	13,650,928
12.	General expenses unpaid December 31, current year	13,304,648	0	498,612	0	0	13,803,260
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	81,590,615	0	2,620,550	3,604,903	17,062,455	104,878,523
	DETAILS OF WRITE-INS						
09.301.	Process outsourcing	3,970,935	0	148,817	0	0	4,119,752
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	3,970,935	0	148,817	0	0	4,119,752

(a) Includes management fees of $ 94,715,682 to affiliates and $ 0 to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	0	0
2.	State insurance department licenses and fees	1,980,572	7,709	17,451	0	2,005,732
3.	State taxes on premiums	13,787,765	53,666	0	0	13,841,431
4.	Other state taxes, including $ 0 for employee benefits	144,324	562	1,113	0	145,999
5.	U.S. Social Security taxes	2,340,846	9,111	33,491	0	2,383,448
6.	All other taxes	(55,027)	(214)	1,595	0	(53,646)
7.	Taxes, licenses and fees incurred	18,198,480	70,834	53,650	0	18,322,964
8.	Taxes, licenses and fees unpaid December 31, prior year	4,962,763	2,110	0	0	4,964,873
9.	Taxes, licenses and fees unpaid December 31, current year	3,776,515	14,699	0	0	3,791,214
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	19,384,728	58,245	53,650	0	19,496,623

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	20,136	0
2.	Applied to shorten the endowment or premium-paying period	607	0
3.	Applied to provide paid-up additions	1,386,482	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	1,407,225	0
6.	Paid in cash	17,842	0
7.	Left on deposit	21,171	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	1,446,238	0
10.	Amount due and unpaid	0	0
11.	Provision for dividends or refunds payable in the following calendar year	3,934,410	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	3,934,410	0
16.	Total from prior year	4,112,896	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,267,752	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO (130%) 2.50% Paid Up ETI	10,144	0	10,144	0	0
0100002.	1941 CSO (130%) 3.00% Paid Up ETI	97,949	735	97,214	0	0
0100003.	1941 CSO 1946 2.50% CRVM	729,052	0	729,052	0	0
0100004.	1941 CSO 1946 2.50% NLP	3,739,426	0	3,739,426	0	0
0100005.	1941 CSO 1946 3.00% CRVM	429,562	0	429,562	0	0
0100006.	1941 CSO 1946 3.00% NLP	152,489	0	152,489	0	0
0100007.	1941 CSO 2.50% CRVM	249,609	0	249,609	0	0
0100008.	1941 CSO 2.50% CRVM -> NL	15,017	0	15,017	0	0
0100009.	1941 CSO 2.50% Paid Up	309,250	0	309,250	0	0
0100010.	1941 CSO 2.50%-4.75% NLP	1,593,221	0	1,593,221	0	0
0100011.	1941 CSO 3.00% CRVM	5,808,226	0	5,808,226	0	0
0100012.	1941 CSO 3.00% Paid Up	10,588,758	4,149,159	6,439,599	0	0
0100013.	1941 CSO 3.00% Paid Up ETI	11,083	0	11,083	0	0
0100014.	1941 CSO 4.00% Paid Up	9,423	0	9,423	0	0
0100015.	1941 CSO 4.50% CRVM	281,759	0	281,759	0	0
0100016.	1941 CSO 4.50% Paid Up	356,543	15,738	340,805	0	0
0100017.	1941 CSO 5.25% NLP	6,640,219	0	6,640,219	0	0
0100018.	1941 CSO 5.25% Paid Up	108,548	0	108,548	0	0
0100019.	1941 SI (130%) 3.00% Paid Up ETI	5,470	5,470	0	0	0
0100020.	1941 SI 3.00% Paid Up	38,173,455	38,173,455	0	0	0
0100021.	1941 SI 3.50% Paid Up	504,011	504,011	0	0	0
0100022.	1941 SI 6.00% Paid Up	7,559	7,559	0	0	0
0100023.	1941 SSI (130%) 3.00% Paid Up ETI	119,820	106,413	13,407	0	0
0100024.	1941 SSI 3.00% Paid Up	505,842	481,422	24,420	0	0
0100025.	1941 SSI 5.50% Paid Up	32,648	32,648	0	0	0
0100026.	1958 CET 2.50% Paid Up ETI	99,374	0	99,374	0	0
0100027.	1958 CET 3.00% Paid Up ETI	424,711	0	424,711	0	0
0100028.	1958 CET 3.50% Paid Up ETI	454,343	0	454,343	0	0
0100029.	1958 CET 4.50% Paid Up ETI	45,922	0	45,922	0	0
0100030.	1958 CET 5.50% Paid Up ETI	153,346	0	153,346	0	0
0100031.	1958 CET ANB 2.50% NLP	548	0	548	0	0
0100032.	1958 CET ANB 3.00% NLP	43	0	43	0	0
0100033.	1958 CET ANB 3.50%-2.50% NLP	494	0	494	0	0
0100034.	1958 CET ANB 4.00%-3.00% NLP	10,574	0	10,574	0	0
0100035.	1958 CSO 1.50% CRVM	2,738,587	0	2,738,587	0	0
0100036.	1958 CSO 2.50% CRVM	14,796,935	0	14,796,935	0	0
0100037.	1958 CSO 2.50% Paid Up	15,555,579	0	15,555,579	0	0
0100038.	1958 CSO 2.50% Paid Up ETI	257,145	0	257,145	0	0
0100039.	1958 CSO 3.00% CRVM	4,649,508	0	4,649,508	0	0
0100040.	1958 CSO 3.00% Paid Up	28,466,938	0	28,466,938	0	0
0100041.	1958 CSO 3.00% Paid Up ETI	1,276,797	0	1,276,797	0	0
0100042.	1958 CSO 3.00%-5.50% NLP	7,489,192	0	7,489,192	0	0
0100043.	1958 CSO 3.50% CRVM	8,960,681	0	8,960,681	0	0
0100044.	1958 CSO 3.50% Paid Up	10,046,503	0	10,046,503	0	0
0100045.	1958 CSO 3.50% ZERO	5,218	0	5,218	0	0
0100046.	1958 CSO 4.00% CRVM	5,969,420	0	5,969,420	0	0
0100047.	1958 CSO 4.00% Paid Up	240,651	0	240,651	0	0
0100048.	1958 CSO 4.00% Paid Up ETI	22,780	0	22,780	0	0
0100049.	1958 CSO 4.50% CRVM	42,037,932	0	42,037,932	0	0
0100050.	1958 CSO 4.50% Paid Up	4,353,561	0	4,353,561	0	0
0100051.	1958 CSO 4.50% Paid Up ETI	639,582	0	639,582	0	0
0100052.	1958 CSO 4.50% ZERO	12,989	0	12,989	0	0
0100053.	1958 CSO 5.50% CRVM	3,819	0	3,819	0	0
0100054.	1958 CSO 5.50% Paid Up	17,036,891	0	17,036,891	0	0
0100055.	1958 CSO ALB 2.25% NLP	1,840	0	1,840	0	0
0100056.	1958 CSO ALB 3.00% CRVM	442	0	442	0	0
0100057.	1958 CSO ALB 3.00% NLP	111,314	0	111,314	0	0
0100058.	1958 CSO ALB 3.50% CRVM	41,675	0	41,675	0	0
0100059.	1958 CSO ALB 3.50% NLP	22,793,191	0	22,793,191	0	0
0100060.	1958 CSO ALB 4.00% NLP	2,574,724	0	2,574,724	0	0
0100061.	1958 CSO ALB 4.50% CRVM	44,274	0	44,274	0	0
0100062.	1958 CSO ALB 4.50% NLP	7,349,042	0	7,349,042	0	0
0100063.	1958 CSO ALB 5.00% NLP	647,790	0	647,790	0	0
0100064.	1958 CSO ALB 5.25% NLP	525,711	0	525,711	0	0
0100065.	1958 CSO ALB 5.50% CRVM	5,204,294	0	5,204,294	0	0
0100066.	1958 CSO ALB 6.00% CRVM	14,589,898	0	14,589,898	0	0
0100067.	1958 CSO ANB 2.50% CRVM	1,492,249	0	1,492,249	0	0
0100068.	1958 CSO ANB 2.50% NLP	691,477	0	691,477	0	0
0100069.	1958 CSO ANB 3.00% CRVM	2,013,751	0	2,013,751	0	0
0100070.	1958 CSO ANB 3.00% NLP	1,154,080	0	1,154,080	0	0
0100071.	1958 CSO ANB 3.50% CRVM	14,347,842	0	14,145,849	0	201,993
0100072.	1958 CSO ANB 3.50% FPT	499,242	0	118,247	0	380,995
0100073.	1958 CSO ANB 3.50% NLP	7,987,456	0	7,974,175	0	13,281
0100074.	1958 CSO ANB 3.50%-2.00% CRVM	194,129	0	194,129	0	0
0100075.	1958 CSO ANB 3.50%-2.50% CRVM	9,997,573	0	9,997,573	0	0
0100076.	1958 CSO ANB 3.50%-2.50% NLP	359,344	0	359,344	0	0
0100077.	1958 CSO ANB 3.50%-3.00% CRVM	111,712	0	111,712	0	0
0100078.	1958 CSO ANB 3.50%-3.00% NLP	352,881	0	352,881	0	0
0100079.	1958 CSO ANB 4.00% CRVM	3,704,450	0	160,384	0	3,544,066
0100080.	1958 CSO ANB 4.00% FPT	2,822,345	0	0	0	2,822,345
0100081.	1958 CSO ANB 4.00% NLP	2,594,178	0	34,574	0	2,559,604
0100082.	1958 CSO ANB 4.00%-3.00% CRVM	436,851	0	436,851	0	0
0100083.	1958 CSO ANB 4.00%-3.00% NLP	91,440	0	91,440	0	0
0100084.	1958 CSO ANB 4.50% CRVM	367,601,322	0	365,981,689	0	1,619,633
0100085.	1958 CSO ANB 4.50% NLP	184,025,467	0	181,312,096	0	2,713,371
0100086.	1958 CSO, CRVM, 3.50%	138,338	0	138,338	0	0
0100087.	1958 CSO, CRVM, 4.00%	89,453	0	89,453	0	0
0100088.	1958 CSO, CRVM, 4.50%	916,509	0	916,509	0	0
0100089.	1958 CSO, CRVM, 5.50%	10,165	0	10,165	0	0
0100090.	1958 CSO, CRVM, 6.00%	8,131	0	8,131	0	0
0100091.	1958 CSO, CRVM, 7.25%	90,012	0	90,012	0	0
0100092.	1958 CSO, NL, 6.00%	1,159	0	1,159	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 1961 CIET 3.00% Paid Up ETI	1,615,590	1,615,590	0	0	0
0100094. 1961 CSI 3.50% Paid Up	781,150	781,150	0	0	0
0100095. 1961 CSI 3.00% Paid Up	24,452,256	24,452,256	0	0	0
0100096. 1961 CSI 4.00% Paid Up	8,155	8,155	0	0	0
0100097. 1980 CET ANB 4.00% NLP	3,127	0	3,127	0	0
0100098. 1980 CET ANB 5.00% NLP	607	0	607	0	0
0100099. 1980 CET ANB 5.50% NLP	28,658	0	28,658	0	0
0100100. 1980 CET ANB 6.00% NLP	12,021	0	12,021	0	0
0100101. 1980 CSO 3.00% CRVM	33	0	33	0	0
0100102. 1980 CSO 4.50% CRVM	69,156,790	0	69,156,790	0	0
0100103. 1980 CSO 4.75% CRVM	7,301,261	0	7,301,261	0	0
0100104. 1980 CSO 5.00% CRVM	815,754	0	815,754	0	0
0100105. 1980 CSO 5.00% Paid Up	2,095,957	0	2,095,957	0	0
0100106. 1980 CSO 5.00% Paid Up ETI	574,801	0	574,801	0	0
0100107. 1980 CSO 5.50% CRVM	3,380,808	0	3,380,808	0	0
0100108. 1980 CSO 5.50% Paid Up	781,225	0	781,225	0	0
0100109. 1980 CSO 6.25% Paid Up	34,776	0	34,776	0	0
0100110. 1980 CSO 6.25% Paid Up ETI	42,531	0	42,531	0	0
0100111. 1980 CSO ALB 2.75% NLP	761	0	761	0	0
0100112. 1980 CSO ALB 3.00% NLP	1,184	0	1,184	0	0
0100113. 1980 CSO ALB 4.50% CRVM	1,224,480	0	1,224,480	0	0
0100114. 1980 CSO ALB 4.50% NLP	60,963	0	60,963	0	0
0100115. 1980 CSO ALB 5.00% CRVM	14,818	0	14,818	0	0
0100116. 1980 CSO ALB 5.00% NLP	810,328	0	810,328	0	0
0100117. 1980 CSO ALB 5.50% CRVM	33,178,757	0	33,178,757	0	0
0100118. 1980 CSO ALB 6.00% CRVM	4,938,353	0	4,938,353	0	0
0100119. 1980 CSO ALB CNF 91-2000 4.00%	16,155,297	0	16,155,297	0	0
0100120. 1980 CSO ALB CNF 92-94 4.50%	3,789,121	0	3,680,183	0	108,938
0100121. 1980 CSO ALB CNF 92-94 5.00%	13,669,260	0	13,552,153	0	117,107
0100122. 1980 CSO ANB 3.50% CRVM	4,139	0	4,139	0	0
0100123. 1980 CSO ANB 4.00% CRVM	998,284,483	0	965,268,995	0	33,015,488
0100124. 1980 CSO ANB 4.00% NLP	271,968,828	0	271,968,828	0	0
0100125. 1980 CSO ANB 4.25% CRVM	16,070,523	0	16,070,523	0	0
0100126. 1980 CSO ANB 4.50% CRVM	3,587,761,871	0	3,587,761,871	0	0
0100127. 1980 CSO ANB 4.50% NLP	39,832,210	0	39,832,210	0	0
0100128. 1980 CSO ANB 4.75% CRVM	51,220,396	0	51,220,396	0	0
0100129. 1980 CSO ANB 5.00% CRVM	377,711,482	0	377,711,482	0	0
0100130. 1980 CSO ANB 5.00% NLP	16,615,791	0	16,615,791	0	0
0100131. 1980 CSO ANB 5.50% CRVM	333,231,815	0	333,231,815	0	0
0100132. 1980 CSO ANB 5.50% NLP	89,389,944	0	89,389,944	0	0
0100133. 1980 CSO ANB 6.00% CRVM	47,318,912	0	47,318,912	0	0
0100134. 1980 CSO ANB 6.00% NLP	56,393,112	0	56,393,112	0	0
0100135. 1980 CSO ANB 6.25% NLP	5,384,507	0	5,384,507	0	0
0100136. 1980 CSO, CRVM, 3.00%	3,719,689	0	3,719,689	0	0
0100137. 1980 CSO, CRVM, 4.00%	6,390,015	0	6,390,015	0	0
0100138. 1980 CSO, CRVM, 4.50%	5,812,623,971	0	5,812,623,971	0	0
0100139. 1980 CSO, CRVM, 5.00%	19,597,480	0	19,597,480	0	0
0100140. 1980 CSO, CRVM, 5.50%	12,159,175	0	12,159,175	0	0
0100141. 1980 CSO, CRVM, 6.00%	1,776,043	0	1,776,043	0	0
0100142. 1980 CSO, CRVM, 6.50%	5,064	0	5,064	0	0
0100143. 1980 CSO, CRVM, 7.25%	4,687	0	4,687	0	0
0100144. 1980 CSO, NL, 4.00%	31,552	0	31,552	0	0
0100145. 1980 CSO, NL, 4.50%	2,298,363	0	2,298,363	0	0
0100146. 1980 CSO, NL, 5.00%	80,600	0	80,600	0	0
0100147. 1980 CSO, NL, 5.50%	87,587	0	87,587	0	0
0100148. 1980 CSO, NL, 6.00%	456,544	0	456,544	0	0
0100149. 1980 CSO, NL, 6.50%	3,234	0	3,234	0	0
0100150. 2001 CSO ANB 3.50% CRVM	511,606,871	0	511,606,871	0	0
0100151. 2001 CSO ANB 4.00% CRVM	3,425,857,266	0	3,425,857,266	0	0
0100152. 2001 CSO ANB 4.50% NLP	14,737,324	0	14,737,324	0	0
0100153. 2001 CSO, CRVM, 3.50%	858,760	0	858,760	0	0
0100154. 2001 CSO, CRVM, 4.00%	8,836,062	0	8,836,062	0	0
0100155. 2001 CSO, CRVM, 4.50%	696,091,976	0	696,091,976	0	0
0100156. 80 CSO ANB CRVM 5.5%	37,650,241	0	37,650,241	0	0
0100157. 9999 AE 3.00% Paid Up	296,093	296,093	0	0	0
0100158. 9999 AE 3.00% Paid Up ETI	1,007	1,007	0	0	0
0100159. 9999 AE 3.50% Paid Up	1,492,461	641,736	850,725	0	0
0100160. 9999 AE 3.50% Paid Up ETI	5,638	5,638	0	0	0
0100161. 9999 AE 4.50% Paid Up	3,436	3,436	0	0	0
0100162. 9999 AE 5.00% Paid Up	1,900	0	1,900	0	0
0100163. 9999 AE 5.25% Paid Up	6,911	0	6,911	0	0
0100164. 9999 AM 2.50% Paid Up	25,290	0	25,290	0	0
0100165. 9999 AM 3.00% Paid Up	806,619	0	806,619	0	0
0100166. 9999 AM 3.50% Paid Up	1,807	0	1,807	0	0
0100167. 9999 AM 4.50% Paid Up	6,795	0	6,795	0	0
0100168. 9999 AM 5.00% Paid Up	111,513	0	111,513	0	0
0100169. 9999 SI 3.50% Paid Up	2,102,834	2,102,834	0	0	0
0100170. 9999 SI 3.50% Paid Up ETI	182	182	0	0	0
0100171. 9999 SI 5.00% Paid Up	6,355	6,355	0	0	0
0100172. 9999 SSI (130%) 3.50% Paid Up ETI	276	276	0	0	0
0100173. 9999 SSI 3.50% Paid Up	239,796	239,796	0	0	0
0100174. American Experience 3.00% NLP	8,114	0	8,114	0	0
0100175. American Experience 3.50% NLP	2,437,248	0	2,437,248	0	0
0100176. American Experience 5.25% NLP	1,286,909	0	1,286,909	0	0
0100177. Substandard	24,695	0	24,695	0	0
0100178. Valuation basis not determined	712,725	0	0	0	712,725
0199997. Totals (Gross)	17,532,412,840	73,631,114	17,410,972,180	0	47,809,546
0199998. Reinsurance ceded	10,504,622,219	73,631,114	10,397,749,572	0	33,241,533
0199999. Life Insurance: Totals (Net)	7,027,790,621	0	7,013,222,608	0	14,568,013
0200001. 1.50%	106,834	XXX	0	XXX	106,834
0200002. 1937 Standard Annuity 2.50% Deferred Annuity - Flexible	58,201	XXX	58,201	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200003. 1937 Standard Annuity 3.50%	1,693	XXX	1,693	XXX	0
0200004. 1937 Standard Annuity 3.50% Deferred Annuity - Flexible	39,418	XXX	39,418	XXX	0
0200005. 1937 Standard Annuity 4.00% Deferred Annuity - Flexible	111,812	XXX	111,812	XXX	0
0200006. 1937 Standard Annuity 5.50% NLP	37,444	XXX	37,444	XXX	0
0200007. 1951GAM proj to 1960 3.50%	4,831	XXX	0	XXX	4,831
0200008. 1971 IAM 4.00%	1,636,308	XXX	1,636,308	XXX	0
0200009. 1971 IAM 5.50%	651,254	XXX	651,254	XXX	0
0200010. 1971 IAM 7.50%	207,402	XXX	207,402	XXX	0
0200011. 1971GAM 4.50%	1,389	XXX	0	XXX	1,389
0200012. 1971GAM 6.00%	4,337	XXX	0	XXX	4,337
0200013. 1971GAM 7.50%	124,172	XXX	0	XXX	124,172
0200014. 1971GAM 9.75%	366,323	XXX	0	XXX	366,323
0200015. 1971GAM 11.00%	4,191	XXX	0	XXX	4,191
0200016. 1971GAM 11.25%	146,685	XXX	0	XXX	146,685
0200017. 1983 A Table 6.45%	7,716	XXX	7,716	XXX	0
0200018. 1983 A Table 7.50%	3,618,583	XXX	3,618,583	XXX	0
0200019. 1983 A Table 8.00%	180,040	XXX	180,040	XXX	0
0200020. 1983GAM 6.00%	10,230	XXX	0	XXX	10,230
0200021. 1983GAM 6.25%	171,934	XXX	0	XXX	171,934
0200022. 1983GAM 6.50%	122,831	XXX	0	XXX	122,831
0200023. 1983GAM 6.75%	97,923	XXX	0	XXX	97,923
0200024. 1983GAM 7.00%	527,778	XXX	0	XXX	527,778
0200025. 1983GAM 7.25%	172,538	XXX	0	XXX	172,538
0200026. 1983GAM 7.50%	464,211	XXX	0	XXX	464,211
0200027. 1983GAM 7.75%	83,845	XXX	0	XXX	83,845
0200028. 1983GAM 8.00%	604,757	XXX	0	XXX	604,757
0200029. 1983GAM 8.25%	124,772	XXX	0	XXX	124,772
0200030. 1983GAM 8.75%	1,185,439	XXX	0	XXX	1,185,439
0200031. 1983GAM 9.50%	59,407	XXX	0	XXX	59,407
0200032. 1983GAM 11.00%	44,627	XXX	0	XXX	44,627
0200033. 1994GAM 6.50%	2,003,274	XXX	0	XXX	2,003,274
0200034. 2000 A Table 3.75%	159,448	XXX	159,448	XXX	0
0200035. 2000 A Table 4.25%	245,770	XXX	245,770	XXX	0
0200036. 2000 A Table 5.00%	237,767	XXX	237,767	XXX	0
0200037. 4.00%	6,734,673	XXX	0	XXX	6,734,673
0200038. 71 IAM 4%	1,119,984	XXX	1,119,984	XXX	0
0200039. 83a @4.75%	1,587,346	XXX	1,587,346	XXX	0
0200040. 83a @5.25%	1,363,331	XXX	1,363,331	XXX	0
0200041. 83a @5.50%	63,044	XXX	63,044	XXX	0
0200042. 83a @5.75%	123,729	XXX	123,729	XXX	0
0200043. 83a @6.25%	99,980,999	XXX	99,980,999	XXX	0
0200044. 83a @6.75%	1,309,329	XXX	1,309,329	XXX	0
0200045. 83a@7.00%	30,813,641	XXX	30,813,641	XXX	0
0200046. Annuity 2000 Mortality Table 4.5%	88,469	XXX	88,469	XXX	0
0200047. Deferred Dynamic Interest CARVM 1994-1998	590,611	XXX	590,611	XXX	0
0200048. No Mortality Table 4.00% NLP	88,619	XXX	88,619	XXX	0
0299997. Totals (Gross)	157,488,959	XXX	144,321,958	XXX	13,167,001
0299998. Reinsurance ceded	1,208,453	XXX	1,208,453	XXX	0
0299999. Annuities: Totals (Net)	156,280,506	XXX	143,113,505	XXX	13,167,001
0300001. 1937 STANDARD ANNUITY 3.00%	24,207	0	24,207	0	0
0300002. 1937 Standard Annuity 3.50%	12,881	0	12,881	0	0
0300003. 1971 IAM 5.50%	189,438	0	189,438	0	0
0300004. 1971 IAM 7.50%	320,279	0	320,279	0	0
0300005. 1983 A Table 6.00%	3,153	0	3,153	0	0
0300006. 1983 A Table 6.50%	9,716	0	9,716	0	0
0300007. 1983 A Table 6.67%	10,618	0	10,618	0	0
0300008. 1983 A Table 6.75%	35,583	0	35,583	0	0
0300009. 1983 A Table 7.00%	135,193	0	135,193	0	0
0300010. 1983 A Table 8.00%	616,116	0	616,116	0	0
0300011. 83 IAM 6.25%	43,067	0	43,067	0	0
0300012. 83 IAM 6.75%	239,783	0	239,783	0	0
0300013. 83 IAM 7.00%	3,897	0	3,897	0	0
0300014. Annuity 2000 6.00%	10,615	0	10,615	0	0
0300015. NonIB Payout LC	47,332	0	47,332	0	0
0300016. PROGRESSIVE ANNUITY 3.00%	151,038	0	151,038	0	0
0300017. SPIA 71 IAM various	16,932	0	16,932	0	0
0300018. SPIA 83a various	26,731	0	26,731	0	0
0300019. SPIA a-2000 various	561,101	0	561,101	0	0
0399997. Totals (Gross)	2,457,680	0	2,457,680	0	0
0399998. Reinsurance ceded	472,607	0	472,607	0	0
0399999. SCWLC: Totals (Net)	1,985,073	0	1,985,073	0	0
0400001. 1926 INTER CO CSO 2.5% (47-59)	69	0	69	0	0
0400002. 1926 INTER CO CSO 2.50%	5	0	5	0	0
0400003. 1926 INTER CO CSO 3.0% (23-63)	14,258	0	14,258	0	0
0400004. 1926 INTER CO CSO 3.00%	1,733	0	1,733	0	0
0400005. 1926-1933 SI 3.0% (ALL ISSUES)	643,127	643,127	0	0	0
0400006. 1958 CSO 3.0% (63-88)	451,372	0	451,372	0	0
0400007. 1958 CSO 3.00%	19,818	0	19,818	0	0
0400008. 1959 A.D.B. 1958 CSO 3.50%	7,054	0	7,054	0	0
0400009. 1959 ADB with 1958 CSO 3.00% NLP	291	0	291	0	0
0400010. 1959 ADB with 1958 CSO 3.50% NLP	14,443	0	14,443	0	0
0400011. 1959 ADB W/1958 CSO 3.00% NL	86,934	0	86,934	0	0
0400012. 1980 CSO 3.0% (86-90)	19,814	0	19,814	0	0
0400013. 1980 CSO 3.00%	5,465	0	5,465	0	0
0400014. 1980 CSO 4.50%	1,362	0	1,362	0	0
0400015. 50% of Gross Premium 3.50% NLP	1,164	0	1,164	0	0
0499997. Totals (Gross)	1,266,909	643,127	623,782	0	0
0499998. Reinsurance ceded	1,222,628	643,127	579,501	0	0
0499999. Accidental Death Benefits: Totals (Net)	44,281	0	44,281	0	0
0500001. 1926 Class 3 150 Mod 3.00%	30	0	30	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500002. 1952 Dis P2 B5 with 1958 CSO 2.50% NLP	11	0	11	0	0
0500003. 1952 Dis P2 B5 with 1958 CSO 3.50% NLP	574,076	0	574,076	0	0
0500004. 1952 Disab. Benefit 5 1958 CSO 3.50%	15,480,370	0	15,480,370	0	0
0500005. 1958 CSO 3.0% (63-88)	110,057	0	110,057	0	0
0500006. 1958 CSO 3.00%	152	0	152	0	0
0500007. 1958 CSO ALB 3.00%	4,200	0	4,200	0	0
0500008. 1980 CSO 3.0% (86-90)	21,027	0	21,027	0	0
0500009. 1980 CSO ALB 3.00%	245	0	245	0	0
0500010. 1980 CSO ANB 4.50%	2,631	0	2,631	0	0
0500011. 50% of Gross Premium 3.50% NLP	46,430	0	46,430	0	0
0500012. 52 INTERCO DISA W/1958 CSO 3.00% NL	55,158	0	55,158	0	0
0500013. CLASS 3 MOD CSO 3.0% (48-63)	800	0	800	0	0
0500014. Class 3, 30 Joint 3.50% - Mid	1	0	1	0	0
0500015. OTHER	750	0	750	0	0
0599997. Totals (Gross)	16,295,938	0	16,295,938	0	0
0599998. Reinsurance ceded	15,668,162	0	15,668,162	0	0
0599999. Disability-Active Lives: Totals (Net)	627,776	0	627,776	0	0
0600001. 150% 1926 DISABILITY 1941 CSO 2.50% NLP	1,195,599	0	1,195,599	0	0
0600002. 1952 Dis P2 B5 with 1958 CSO 2.50% NLP	4,419,408	0	4,077,296	0	342,112
0600003. 1952 Dis Study 1958 CSO 3.0% Benefit 5	7,352,822	0	7,352,822	0	0
0600004. 1952 Disab. Benefit 5 1958 CSO 2.50%	8,003,723	0	8,003,723	0	0
0600005. 1952 Disability	2,029,208	0	2,029,208	0	0
0600006. 1980 CSO ANB 4.50% CRVM	18,930,620	0	18,930,620	0	0
0600007. Hunter 3.00%	256,952	0	256,952	0	0
0699997. Totals (Gross)	42,188,332	0	41,846,220	0	342,112
0699998. Reinsurance ceded	15,366,939	0	15,356,545	0	10,394
0699999. Disability-Disabled Lives: Totals (Net)	26,821,393	0	26,489,675	0	331,718
0700001. 1. Excess of NP over GP	185,085	60,479	124,606	0	0
0700002. 2. NDDFP or Ret of Prem	811,750	0	811,750	0	0
0700003. Additional Actuarial Reserve	34,865,735	0	0	0	34,865,735
0700004. Assumed Excess AXXX Deficiency Reserve from RLI	171,783,302	0	171,783,302	0	0
0700005. Assumed Excess AXXX Deficiency Reserve from RNY	22,424,335	0	22,424,335	0	0
0700006. CFT Reserve	75,000,000	0	75,000,000	0	0
0700007. Deficiency & Reins Assumed	93,533,096	0	93,533,096	0	0
0700008. Direct Excess AXXX Deficiency Reserve	94,667,264	0	94,667,264	0	0
0700009. Excess Mortality	129,345	0	0	0	129,345
0700010. Excess of valuation net premiums over corresponding gross premiums	1,431,240	0	1,431,240	0	0
0700011. Extended Maturity Option	60,625,613	0	60,625,613	0	0
0700012. Guaranteed Insurability Option Reserves	3,030	0	3,030	0	0
0700013. Guaranteed Minimum Death Benefit	4,331,216	0	4,331,216	0	0
0700014. Immediate Payment of Claims Reserves	15,816,289	0	15,809,162	0	7,127
0700015. Non-deduction of deferred fractional premiums or return of premiums at the death of the insured	7,069,233	0	7,016,090	0	53,143
0700016. Other Deficiency Reserves - Retail Life	28,249,445	0	28,249,445	0	0
0700017. Substandard Reserve	44,107	0	40,157	0	3,950
0700018. Surrender values in excess of reserves	1,123,847,791	0	1,122,597,018	0	1,250,773
0799997. Totals (Gross)	1,734,817,876	60,479	1,698,447,324	0	36,310,073
0799998. Reinsurance ceded	356,866,000	60,479	356,805,521	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,377,951,876	0	1,341,641,803	0	36,310,073
9999999. Totals (Net) - Page 3, Line 1	8,591,501,526	0	8,527,124,721	0	64,376,805

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
2.15%, 3.15%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 106,175,347

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 144,425,536
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 0

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	33,609	0	0	0	304	3,089	0	0	30,216
2.	Additional contract reserves (a)	4,318,131	0	0	0	52,198	182,582	0	0	4,083,351
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	4,351,740	0	0	0	52,502	185,671	0	0	4,113,567
8.	Reinsurance ceded	4,351,740	0	0	0	52,502	185,671	0	0	4,113,567
9.	Totals (Net)	0	0	0	0	0	0	0	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	5,763	0	0	0	0	5,763	0	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	5,763	0	0	0	0	5,763	0	0	0
15.	Reinsurance ceded	5,763	0	0	0	0	5,763	0	0	0
16.	Totals (Net)	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	0	0	0	0	0	0	0	0	0
18.	TABULAR FUND INTEREST	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	277,470,492	97,644,207	26,241,340	109,327,456	6,976,640	37,280,849
2. Deposits received during the year	608,294,970	500,000,000	0	94,885,298	25,426	13,384,246
3. Investment earnings credited to the account	6,807,525	2,834,409	1,392,201	1,134,905	211,666	1,234,344
4. Other net change in reserves	(31,485,547)	(32,453,385)	1,341,638	(373,800)	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	190,569,643	102,256,375	4,761,560	76,086,181	574,863	6,890,664
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	670,517,797	465,768,856	24,213,619	128,887,678	6,638,869	45,008,775
10. Reinsurance balance at the beginning of the year	157,003,841	157,774,037	(13,760)	(271,888)	(484,548)	0
11. Net change in reinsurance assumed	(157,774,037)	(157,774,037)	0	0	0	0
12. Net change in reinsurance ceded	14,464	0	(248)	6,199	8,513	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(784,660)	0	(13,512)	(278,087)	(493,061)	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	669,733,137	465,768,856	24,200,107	128,609,591	6,145,808	45,008,775

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	165,971,517	805,733	165,094,999	13,115	0	0	57,669	0	0	0	0
	1.2 Reinsurance assumed	77,833,707	0	3,615,253	0	0	0	0	0	74,218,454	0	0
	1.3 Reinsurance ceded	132,500,815	805,733	131,681,966	13,115	0	0	0	0	0	0	0
	1.4 Net	111,304,409	0	37,028,286	0	0	0	57,669	0	74,218,454	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	636,895	0	636,895	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	636,895	0	636,895	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	282	0	0	0	0	0	0	0	0	0	282
	2.22 Reinsurance assumed	326,776,728	0	326,774,766	0	0	0	0	0	0	0	1,963
	2.23 Reinsurance ceded	317,607,805	0	317,605,560	0	0	0	0	0	0	0	2,245
	2.24 Net	9,169,206	0	(b) 9,169,206	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	38,484,185	0	38,458,083	0	0	0	0	0	0	0	26,102
	3.2 Reinsurance assumed	606,575,047	0	306,019,497	0	0	0	0	0	299,985,300	0	570,250
	3.3 Reinsurance ceded	309,848,175	0	309,251,823	0	0	0	0	0	0	0	596,352
	3.4 Net	335,211,058	0	(b) 35,225,758	(b) 0	0	(b) 0	(b) 0	0	(b) 299,985,300	(b) 0	(b) 0
4. TOTALS	4.1 Direct	204,455,985	805,733	203,553,082	13,115	0	0	57,669	0	0	0	26,385
	4.2 Reinsurance assumed	1,011,822,378	0	637,046,411	0	0	0	0	0	374,203,754	0	572,213
	4.3 Reinsurance ceded	760,593,689	805,733	759,176,244	13,115	0	0	0	0	0	0	598,597
	4.4 Net	455,684,673	(a) 0	(a) 81,423,250	0	0	0	(a) 57,669	0	374,203,754	0	0

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 26,489,674 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 331,718 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 0 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	668,363,591	1,787,291	656,648,388	8,234,172	495,737	0	1,178,359	0	0	0	19,645
1.2 Reinsurance assumed	1,988,508,745	0	1,311,558,978	(116,342)	0	0	0	980,261	675,761,927	0	323,922
1.3 Reinsurance ceded	2,212,625,609	1,787,291	1,708,560,194	0	101,412	0	20,000	0	501,813,145	0	343,566
1.4 Net	(d) 444,246,727	0	259,647,172	8,117,829	394,324	0	1,158,359	980,261	173,948,782	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	204,455,985	805,733	203,553,082	13,115	0	0	57,669	0	0	0	26,385
2.2 Reinsurance assumed	1,011,822,378	0	637,046,411	0	0	0	0	0	374,203,754	0	572,213
2.3 Reinsurance ceded	760,593,689	805,733	759,176,244	13,115	0	0	0	0	0	0	598,597
2.4 Net	455,684,673	0	81,423,250	0	0	0	57,669	0	374,203,754	0	0
3. Amounts recoverable from reinsurers December 31, current year	219,411,442	0	33,017,701	0	0	0	0	0	186,393,741	0	0
4. Liability December 31, prior year:											
4.1 Direct	132,072,338	1,239,333	130,790,717	4,584	0	0	0	0	0	0	37,704
4.2 Reinsurance assumed	860,840,918	0	542,766,195	0	0	0	0	0	317,651,336	0	423,387
4.3 Reinsurance ceded	607,176,498	1,239,333	605,471,490	4,584	0	0	0	0	0	0	461,091
4.4 Net	385,736,758	0	68,085,422	0	0	0	0	0	317,651,336	0	0
5. Amounts recoverable from reinsurers December 31, prior year	199,740,273	0	56,213,907	0	0	0	0	0	143,526,366	0	0
6. Incurred Benefits											
6.1 Direct	740,747,237	1,353,692	729,410,753	8,242,703	495,737	0	1,236,028	0	0	0	8,325
6.2 Reinsurance assumed	2,139,490,204	0	1,405,839,194	(116,342)	0	0	0	980,261	732,314,345	0	472,747
6.3 Reinsurance ceded	2,385,713,969	1,353,692	1,839,068,742	8,531	101,412	0	20,000	0	544,680,520	0	481,072
6.4 Net	494,523,473	0	296,181,205	8,117,829	394,324	0	1,216,028	980,261	187,633,825	0	0

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 247,777 in Line 1.1, $ 247,777 in Line 1.4.
$ 247,777 in Line 6.1, and $ 247,777 in Line 6.4.

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

(d) Includes $ 3,642,540 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	1,067,004	471,976	(595,028)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,067,004	471,976	(595,028)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	7,049	7,049
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	65,051	94,457	29,406
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	21,639,188	173,944,277	152,305,089
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	48	139	91
24.	Health care and other amounts receivable	5,854,946	7,317,626	1,462,680
25.	Aggregate write-ins for other than invested assets	305,160	258,207	(46,953)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	28,931,397	182,093,731	153,162,334
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	28,931,397	182,093,731	153,162,334
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Miscellaneous assets	305,160	258,207	(46,953)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	305,160	258,207	(46,953)

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 NAIC 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 & 2)	XXX	XXX	XXX	$ 58,195,498	$ 93,180,055
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 58,195,498	$ 93,180,055
Surplus:					
(5) SLD State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$950,512,595	$ 897,140,125
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$950,512,595	$ 897,140,125

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

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

C. Accounting Policy

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

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

In addition, the Company uses the following accounting policies:

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

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

(3) Common stocks are stated at market except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the equity basis. Federal Home Loan Bank ("FHLB") common stock is priced at par value.

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

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

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities.

For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

(7) The Company carries investments in subsidiaries, controlled, and affiliated companies on an equity basis.

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

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

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

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern
None

2. Accounting Changes and Corrections of Errors

A. Correction of Errors

In 2016, the Company determined that it had understated share based compensation expenses related to retirement eligibility in prior years by $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 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

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans initiated during 2017 were 6.5% and 3.4%. All loans were commercial mortgages.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money was 74.0%.

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

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2017							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$1,231,289,927	$ —	$1,231,289,927
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due	—	—	—	—	—	—	—
(a.) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 948,653,634	$ —	$ 948,653,634
b. 2016							
1. Recorded investment							
(a) Current	$ —	$ —	$ —	$ —	$1,175,080,520	$ —	$1,175,080,520
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 823,261,871	$ —	$ 823,261,871

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan

None

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2017							
1. Average Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—
b. 2016							
1. Average Recorded investment	$ —	$ —	$ —	$ —	$ 367,328	$ —	$ 367,328
2. Interest income Recognized	—	—	—	—	1,515	—	1,515
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized using a Cash-Basis Method of Accounting	—	—	—	—	5,518	—	5,518

(7) Allowance for credit losses

None

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

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

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

As of December 31, 2017, the Company held 1 private placement troubled debt restructuring loan with a carrying value of $3,768,267.

		2017	2016
(1)	The total recorded investment in restructured loans, as of year end	$ 3,768,267	$ —
(2)	The realized capital losses related to these loans	$ —	$ —
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

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

C. Reverse Mortgages
None

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

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

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ 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
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 76	$ 8	$ —	$ 68
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	$ 76	$ 8	$ —	$ 68
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	$ —	$ —	$ —	$ —
m. Annual Aggregate Total		$ 78,555	$ —	

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

(1)	(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
12669GUX7	75,431	74,831	600	74,831	74,078	6/30/2017
45660LSP5	467,073	457,142	9,932	457,142	427,769	6/30/2017
761118CX4	397,085	390,374	6,711	390,374	370,953	6/30/2017
86359DMZ7	136,013	133,901	2,112	133,901	130,293	6/30/2017
93934FBD3	638,562	637,415	1,147	637,415	566,291	6/30/2017
93934FJR4	6,271	120	6,152	120	120	6/30/2017
12668AKU8	1,671,470	1,656,357	15,113	1,656,357	1,656,357	9/30/2017
12669FXP3	114,273	110,516	3,757	110,516	110,516	9/30/2017
45660LSP5	438,195	432,913	5,282	432,913	375,360	9/30/2017
751155AN2	349,060	344,744	4,317	344,744	312,434	9/30/2017
36298XAA0	2,631,177	2,485,475	145,703	2,485,475	2,296,036	12/31/2017
45660LSP5	414,946	410,233	4,712	410,233	409,175	12/31/2017
751155AN2	334,102	330,751	3,352	330,751	295,833	12/31/2017
Total			$ 379,806			

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

a. Aggregate amount of unrealized losses:		
	1. Less than 12 Months	$ 1,839,246
	2. 12 Months or Longer	$ 4,059,895
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 211,153,542
	2. 12 Months or Longer	$ 86,447,745

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

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

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

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

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

the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

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

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

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

The Company participates in existing securities lending agreements whereby collateral is restricted and deposited by the borrower with a third party lending agent. There has been no significant change in the balances related to restricted collateral at December 31, 2017.

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

(3) Collateral Received

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

	Fair Value
1. Securities Lending	
a. Open	$ 361,699,221
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-Total	$ 361,699,221
g. Securities Received	
h. Total Collateral Received	$ 361,699,221
2. Dollar Repurchase Agreement	
a. Open	$ —
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-Total	$ —
g. Securities Received	
h. Total Collateral Received	$ —

b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 361,699,221

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

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

(5) Collateral Reinvestment

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

	Amortized Cost	Fair Value
1. Securities Lending		
a. Open	$ —	$ —
b. 30 days or less	187,915,930	187,914,454
c. 31 to 60 days	55,070,004	55,071,053
d. 61 to 90 days	70,737,712	70,740,636
e. 91 to 120 days	25,331,967	25,334,138
f. 121 to 180 days	22,643,608	22,643,769
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ 361,699,221	$ 361,704,050
l. Securities received	—	—
m. Total collateral reinvested	$ 361,699,221	$ 361,704,050
2. Dollar Repurchase Agreement		
a. Open	$ —	$ —
b. 30 days or less	—	—
c. 31 to 60 days	—	—
d. 61 to 90 days	—	—
e. 91 to 120 days	—	—
f. 121 to 180 days	—	—
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ —	$ —
l. Securities received	—	—
m. Total collateral reinvested	$ —	$ —

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

(6) The Company engages in securities lending whereby certain securities from its portfolio are loaned to other institutions, through a lending agent, for short periods of time. The Company has the right to approve any institution with whom the lending agent transacts on its behalf. Initial cash and/or non-cash collateral is required at a rate of 102% of the market value of the loaned securities. The market value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the market value of the loaned securities fluctuates. The lending agent indemnifies the Company against losses resulting from the failure of a counterparty's ability to return securities pledged where collateral is insufficient to cover the loss. Under a recent amendment to the securities lending program, the Company also accepts non-cash collateral in the form of securities. The securities retained as collateral may not be sold or re-pledged, except in the event of default, and are not reflected in the Company's Balance Sheets. This collateral generally consists of U.S. Treasury, U.S. Government agency securities and Mortgage-Backed Securities pools. As of December 31, 2017 the fair value of securities retained as collateral by the lending agent on the Company's behalf was $124,626,910.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

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

H. Repurchase Agreements Transactions Accounted for a Sale
None

I. Reverse Repurchase Agreements Transactions Accounted for a Sale
None

J. Real Estate
None

K. Investments in Low-Income Housing Tax Credits ("LIHTC")
(1) Tax credits are projected to expire in 2018.

(2) The amount of LIHTC and other tax benefits recognized in 2017 and 2016 are $29,833 and $17,647 , respectively.

(3) The balance of the investment recognized in the statement of financial position at December 31, 2017 and 2016 was $0 and $23,564 , respectively.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted							8	2017 9	Percentage 10	11
		2017					6	7				
		1	2	3	4	5						
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted 5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.00%	0.00%
b.	Collateral held under security lending agreements	409,920,953	—	—	—	409,920,953	229,586,464	180,334,489	—	409,920,953	2.81%	2.82%
c.	Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.00%	0.00%
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00%	0.00%
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.00%	0.00%
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00%	0.00%
g.	Placed under option contracts	—	—	—	—	—	—	—	—	—	0.00%	0.00%
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.00%	0.00%
i.	FHLB capital stock	22,805,000	—	—	—	22,805,000	4,681,700	18,123,300		22,805,000	0.16%	0.16%
j.	On deposit with states	25,979,054	—	—	—	25,979,054	25,764,277	214,777	—	25,979,054	0.18%	0.18%
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.00%	0.00%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	556,332,108	—	—	—	556,332,108	157,078,638	399,253,470		556,332,108	3.81%	3.82%
m.	Pledged as collateral not captured in other categories	11,483,541	—	—	—	11,483,541	17,817,928	(6,334,387)	—	11,483,541	0.08%	0.08%
n.	Other restricted assets	—	—	—	—	—	—	—	—	—	0.00%	0.00%
o.	Total Restricted Assets	$ 1,026,520,656	$ —	$ —	$ —	$1,026,520,656	$ 434,929,007	$ 591,591,649	$ —	$ 1,026,520,656	7.04%	7.06%

(a) Subset of column 1

(b) Subset of column 3

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

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

(2) Detail of assets pledged as collateral not captured in other categories (Contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

	Gross Restricted (Admitted & Nonadmitted)							8	Percentage	
	2017					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Pledged Collateral	$ 11,483,541	$ —	$ —	$ —	$ 11,483,541	$ 17,817,928	$ (6,334,387)	$ 11,483,541	0.08%	0.08%
Total (c)	$ 11,483,541	$ —	$ —	$ —	$ 11,483,541	$ 17,817,928	$ (6,334,387)	$ 11,483,541	0.08%	0.08%

(a) Subset of column 1

(b) Subset of column 3

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

(3) Detail of other restricted assets (Contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

None

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short-Term Investments	$ 140,701,426	$ 140,701,426	1.08%	1.08%
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	361,699,221	361,704,050	2.77	2.77
i. Other	—	—	—	—
j. Total collateral Assets (a+b+c+d+e+f+g+h+i)	$ 502,400,647	$ 502,405,476	3.85%	3.85%

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

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

	1	2
	Amount	% of Liability to Total Liabilities*
k. Recognized Obligation to return Collateral Asset	$ 502,400,637	4.15%

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

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

O. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Y/N)
026874BS5	$ 7,415,832	$ 9,853,704	$ 7,397,036	N
03938LAS3	9,917,600	12,570,000	10,110,178	N
25156PAC7	4,544,708	5,533,794	4,320,579	N
30711XAF1	14,041,324	15,938,933	14,344,547	Y
30711XAH7	11,434,335	13,208,319	11,857,280	Y
30711XAK0	17,573,085	19,862,227	18,031,875	Y
30711XAM6	4,734,922	4,775,327	4,730,975	Y
30711XAT1	10,673,306	10,979,303	10,727,060	Y
30711XAV6	1,042,970	1,047,268	1,049,596	Y
30711XAX2	3,442,941	3,866,065	3,543,982	Y
30711XBF0	2,115,226	2,172,912	2,112,228	Y
3137G0AD1	5,031,035	4,995,016	4,997,579	Y
3137G0AY5	8,772,227	10,015,360	8,896,666	Y
3137G0BK4	9,076,920	9,773,305	9,200,804	Y
3137G0CH0	2,571,680	2,559,105	2,561,317	Y
3137G0CU1	1,934,368	2,232,216	1,982,096	Y
3137G0EJ4	4,350,625	4,323,265	4,324,504	Y
3137G0FW4	6,625,313	6,657,624	6,584,554	Y
3137G0JJ9	1,481,862	1,504,918	1,477,439	Y
3137G0JU4	629,850	649,350	626,926	Y
416515AW4	2,398,104	2,460,096	2,398,409	N
53079EAR5	978,050	1,665,000	978,368	N
903312AA4	1,637,500	2,253,125	1,716,689	N
Total	$ 132,423,783	$ 148,896,232	$ 133,970,687	XXX

P. 5*Securities
None

Q. Short Sales
None

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	41	—
(2) Aggregate Amount of Investment Income	$ 3,392,927	$ —

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Greater than 10% of Admitted Assets
None

B. Impairments
During 2017, the Company had impairments on holdings where the market value was less than 90% of book value, and it was determined that these values were not recoverable. The fair value of these investments is based upon the Company's overall proportional ownership interest in the underlying partnership. The investment and the amount of the impairment in 2017 are as follows:

Description	Amount of Impairment
ENERGY CAPITAL PARTNERS, LP PRVT	$ 280,162
Total	$ 280,162

7. Investment Income

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

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

8. Derivative Instruments

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

The Company enters into the following types of derivatives:

Credit Contracts:

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

Equity Contracts:

Options: The Company uses options to hedge against changes in the value of the benefit contained in the indexed universal life products. The Company pays an upfront premium to purchase these options. The Company utilizes these options in non-qualifying hedging relationships.

Foreign Exchange Contracts:

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

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

Interest Rate Contracts:

Futures: The Company uses interest rate futures contracts to hedge interest rate risks associated with the CMO-B portfolio. Changes in the general level of interest rates can result in the potential for adverse changes in the portfolio. The Company enters into exchange traded futures with regulated futures commissions that are members of the exchange. The Company also posts initial and variation margin with the exchange on a daily basis. The Company utilizes exchange-traded futures in non-qualifying hedging relationships.

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

Swaptions: A swaption is an option to enter into a swap with a forward starting effective date. The Company uses swaptions to manage the volatilities between the market value sensitivities of the Portfolio of asset/liability mismatch caused by changing interest rates. The Company utilizes these contracts in non-qualifying hedging relationships.

Total Return Swaps: The Company uses Total Return Swaps to hedge the cash flow variability associated with its Surplus account assets. The Company pays total return on its surplus account assets and receives variable payment detailed in the Total Return Swap confirmation agreement. The Company utilizes these contracts in a non-qualifying hedging relationship.

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

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

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

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

9. Income Taxes

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

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

	12/31/2017		
			(Col 1+2)
	(1)	(2)	(3)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 234,517,466	$ 84,355,263	$ 318,872,729
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	234,517,466	84,355,263	318,872,729
(d) Deferred Tax Assets Nonadmitted	21,639,188	—	21,639,188
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	212,878,278	84,355,263	297,233,541
(f) Deferred Tax Liabilities	156,684,851	16,652,265	173,337,116
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 56,193,427	$ 67,702,998	$ 123,896,425

	12/31/2016		
			(Col 4+5)
	(4)	(5)	(6)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 276,297,350	$ 155,656,980	$ 431,954,330
(b) Statutory Valuation Allowance Adjustments	1,051,308	—	1,051,308
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	275,246,042	155,656,980	430,903,022
(d) Deferred Tax Assets Nonadmitted	70,376,448	103,567,829	173,944,277
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	204,869,594	52,089,151	256,958,745
(f) Deferred Tax Liabilities	114,709,865	25,493,168	140,203,033
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 90,159,729	$ 26,595,983	$ 116,755,712

	Change		
	(Col 1-4)	(Col 2-5)	(Col 7+8)
	(7)	(8)	(9)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ (41,779,884)	$ (71,301,717)	$ (113,081,601)
(b) Statutory Valuation Allowance Adjustments	(1,051,308)	—	(1,051,308)
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	(40,728,576)	(71,301,717)	(112,030,293)
(d) Deferred Tax Assets Nonadmitted	(48,737,260)	(103,567,829)	(152,305,089)
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	8,008,684	32,266,112	40,274,796
(f) Deferred Tax Liabilities	41,974,986	(8,840,903)	33,134,083
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ (33,966,302)	$ 41,107,015	$ 7,140,713

NOTES TO FINANCIAL STATEMENTS

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

		12/31/2017			12/31/2016			Change		
				(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
		Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101										
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a))after application of the threshold limitation. (the lesser of 2 (b)1 and 2(b) 2 below)	55,071,480	68,824,945	123,896,425	90,159,729	26,595,983	116,755,712	(35,088,249)	42,228,962	7,140,713
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	55,071,480	68,824,945	123,896,425	90,159,729	26,595,983	116,755,712	(35,088,249)	42,228,962	7,140,713
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	123,896,425	XXX	XXX	116,755,712	XXX	XXX	7,140,713
c.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2 (b) above) offset by gross deferred tax liabilities	157,806,798	15,530,318	173,337,116	114,709,865	25,493,168	140,203,033	43,096,933	(9,962,850)	33,134,083
d.	Deferred tax assets admitted as the result of application SSAP No. 101. Total (2(a)+2(b)+2(c))	$ 212,878,278	$ 84,355,263	$297,233,541	$ 204,869,594	$ 52,089,151	$256,958,745	$ 8,008,684	$ 32,266,112	$ 40,274,796

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

		2017	2016
a.	Ratio percentage used to determine recovery period and threshold limitation amount.	890.20%	891.76%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 904,113,586	$ 856,730,405

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

		12/31/2017	
		(1) Ordinary	(2) Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
	1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 234,517,466	$ 84,355,263
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	80.26 %
	3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	212,878,278	84,355,263
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00%	81.59 %

	12/31/2016	
	(3) Ordinary	(4) Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 275,246,042	$ 155,656,980
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	83.62 %
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	204,869,594	52,089,151
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00%	51.06 %

	Change	
	(Col 1-3) (5) Ordinary	(Col 2-4) (6) Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ (40,728,576)	$ (71,301,717)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	(3.36)%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	8,008,684	32,266,112
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00%	30.53 %

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

B. Unrecognized Deferred Tax Liabilities

The Company has no unrecorded tax liability as of December 31, 2017.

C. Significant Components of Income Taxes Incurred

	(1)	(2)	(3) (Col 1-2)
	2017	**2016**	**Change**
(1) Current Income Tax			
a. Federal	$ 7,242,778	$ (2,716,664)	$ 9,959,442
b. Foreign	—	20,411	(20,411)
c. Subtotal	7,242,778	(2,696,253)	9,939,031
d. Federal income tax on net capital gains	(1,444,468)	(23,421,100)	21,976,632
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ 5,798,310	$ (26,117,353)	$ 31,915,663
(2) Deferred Tax Assets			
a. Ordinary			
(1) Discounting of unpaid losses	$ 514,310	$ 1,634,381	$ (1,120,071)
(2) Unearned premium reserve	1,372	2,532	(1,160)
(3) Policyholder reserves	87,518,134	69,920,882	17,597,252
(4) Investments	79,769,444	99,066,432	(19,296,988)
(5) Deferred acquisition costs	56,242,894	84,116,520	(27,873,626)
(6) Policyholder dividends accrual	826,226	1,439,513	(613,287)
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	1,591,806	2,883,833	(1,292,027)
(9) Pension accrual	4,264,898	6,843,576	(2,578,678)
(10) Receivables-nonadmitted	1,531,365	2,852,309	(1,320,944)
(11) Net Operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	1,431	1,052,739	(1,051,308)
(13) Prepayment	—	—	—
(14) Other (including items <5% of total ordinary tax assets)	2,255,586	6,484,633	(4,229,047)
(99) Subtotal	234,517,466	276,297,350	(41,779,884)
b. Statutory valuation allowance adjustment	—	1,051,308	(1,051,308)
c. Nonadmitted	21,639,188	70,376,448	(48,737,260)
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 212,878,278	$ 204,869,594	$ 8,008,684
e. Capital:			
(1) Investments	$ 84,355,263	$ 155,656,980	$ (71,301,717)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items <5% of total capital tax assets)	—	—	—
(99) Subtotal	84,355,263	155,656,980	(71,301,717)
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	—	103,567,829	(103,567,829)
h. Admitted capital deferred tax assets (2e99-2f-2g)	$ 84,355,263	$ 52,089,151	$ 32,266,112
i. Admitted deferred tax assets (2d+2h)	$ 297,233,541	$ 256,958,745	$ 40,274,796
(3) Deferred Tax Liabilities			
a. Ordinary:			
(1) Investments	$ 72,298,157	$ 62,058,388	$ 10,239,769
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premiums	1,712,810	2,042,238	(329,428)
(4) Policyholder reserves	58,649,851	3,574,014	55,075,837
(5) Interest on surplus notes	24,024,033	47,035,225	(23,011,192)
(6) Other (including items <5% of total ordinary tax liabilities)	—	—	—
(99) Subtotal	156,684,851	114,709,865	41,974,986
b. Capital:			
(1) Investments	16,652,265	25,493,168	(8,840,903)
(2) Real estate	—	—	—
(3) Other (including items<5% of total capital tax liabilities)	—	—	—
(99) Subtotal	16,652,265	25,493,168	(8,840,903)
c. Deferred tax liabilities (3a99+3b99)	$ 173,337,116	$ 140,203,033	$ 33,134,083
(4) Net deferred tax assets/liabilities (2i-3c)	$ 123,896,425	$ 116,755,712	$ 7,140,713

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

Valuation allowances are provided when it is considered more likely than not that some portion or all of the deferred tax assets will not be realized.As of December 31, 2017 and 2016, the Company had valuation allowances of $0 and $1,051,308, respectively, that relate to foreign tax credits.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

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

	2017		2016	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Ordinary income (loss)	$ 60,002,069		$ 70,857,265	
Capital gains	3,991,747		(3,794,560)	
Total pretax income (loss)	63,993,816		67,062,705	
Expected tax expense (benefit) at 35% statutory rate	22,397,836	35.0%	23,471,947	35.0%
Increase (decrease) in actual tax reported resulting from:				
a. Dividends received deduction	(1,208,981)	-1.9%	(3,410,174)	-5.1%
b. Interest maintenance reserve	9,590,469	15.0%	2,642,947	3.9%
c. Settlement of IRS audit	—	—%	—	—%
d. Reinsurance	(6,263,185)	-9.8%	(5,255,083)	-7.8%
e. Interest in limited liability company	447,425	0.7%	436,102	0.7%
f. Tax credits		—%	398,675	0.6%
g. Change in valuation allowance		—%	(398,675)	-0.6%
h. Prior year tax	—	—%	—	—%
i. Liquidation of subsidiary	—	—%	—	—%
j. Other	63,738	0.1%	58,451	0.1%
k. Rate Change	97,539,826	152.4%	—	—%
Total income tax reported	$ 122,567,128	191.5%	$ 17,944,190	26.8%
Current income taxes incurred	$ 5,798,310	9.1%	$ (26,117,353)	-38.9%
Change in deferred income tax*	116,768,818	182.4%	44,061,543	65.7%
Total income tax reported	$ 122,567,128	191.5%	$ 17,944,190	26.8%

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

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

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

In reliance on INT 18-01, the Company provisionally remeasured its deferred tax assets and liabilities based on the 21% tax rate at which they are expected to reverse in the future, resulting in a one-time reduction in its net adjusted gross deferred tax assets of $97,539,826 as of December 31, 2017. The Company continues to analyze the effects of Tax Reform and will record adjustments and additional impacts from Tax Reform as they are identified during the measurement period as provided for in INT 18-01.

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

E. Other Tax Disclosures

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

	Year of Origination	Year of Expiration	Amount
Low Income Housing Tax Credit	2015	2035	1,431
Net Operating Loss	2016	2031	2,907,807

In addition, the Company has an alternative minimum tax credit carry forward of $292,440.

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

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

F. Consolidated Federal Income Tax Return

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

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

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

Under the intercompany tax sharing agreement, the Company has a (payable)/receivable of $9,937,338 at December 31, 2017 and had a (payable)/receivable of $29,452,026 as of December 31, 2016 to Voya Financial, Inc., an affiliate, for federal income taxes.

G. Tax Loss Contingencies

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

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

A. Nature of Relationships

The Company is a wholly-owned subsidiary of Voya Financial, Inc., a publicly traded corporation with its common stock listed on the New York Stock Exchange, under the symbol “VOYA.”

The Company has one wholly owned insurance subsidiary, Midwestern United Life Insurance Company ("Midwestern"). The Company also has two wholly owned non-insurance subsidiaries, Voya America Equities, Inc. ("VAE"), and Roaring River IV Holding, LLC ("RR4H"). RR4H has one wholly owned insurance subsidiary, Roaring River IV, LLC ("RRIV"). RR4H and RRIV were created on August 6, 2013. As of December 31, 2017, the Company's book adjusted carrying value of RR4H is $73,760,852.

B. Transactions

On January 9, 2017, RRIV declared a return of capital in the amount of $25,000,000, which was paid to the Company's wholly owned subsidiary, 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.

On April 17, 2017, the Company paid a capital contribution of $694,000 to RR4H. On the same day, RR4H paid a capital contribution of $694,000 to RRIV.

On June 15, 2017, the Company paid a capital contribution of $354,000 to RR4H. On the same day, RR4H paid a capital contribution of $354,000 to RRIV.

On December 15, 2017, the Company paid a capital contribution of $71,000 to RR4H. On December 15, 2017, RR4H paid a capital contribution of $71,000 to RRIV.

On December 27, 2017, the Company paid a capital contribution of $21,000,000 to RR4H. On the same day, RR4H paid a capital contribution of $45,000,000 to RRIV.

On July 5, 2017, the Company declared an ordinary dividend in the amount of $73,000,000, which was paid to its sole shareholder, Voya Financial, Inc., on August 2, 2017, after providing notice to the Colorado Division of Insurance.

On June 15, 2016, the Company paid a capital contribution of $602,000 to RR4H. On the same day, RR4H paid a capital contribution of $602,000 to RRIV.

On June 29, 2016, the Company declared an ordinary dividend in the amount of $54,000,000, which was paid to its sole shareholder, Voya Financial, Inc., on August 1, 2016, after providing notice to the Colorado Division of Insurance.

On September 15, 2016, the Company paid a capital contribution of $134,000 to RR4H. On the same day, RR4H paid a capital contribution of $134,000 to RRIV.

C. Change in Intercompany Arrangements

None

D. Amounts Due To/From Related Parties

At December 31, 2017, the Company reported $37,462,046 as amounts due to affiliated companies and $961,755 as amounts due from affiliated companies under cost-sharing arrangements, services and investment management agreements with affiliated companies. The terms of the agreements require that these balances be settled within specified due dates. The Company recorded a non-admitted asset charge to surplus of $48 for amounts due from affiliated companies that were not settled within 90 days or do not have written affiliated agreements on file under the guidance of SSAP No. 25, *Affiliates and Other Related Parties.*

The Company has entered into a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. Under this agreement, which expires July 1, 2025, the Company and Voya Financial, Inc. can borrow up to 3% of the Company's admitted assets excluding separate accounts as of December 31 of the preceding year from one another. Interest on any borrowing by a subsidiary under a reciprocal loan agreement is charged at a rate based on the prevailing market rate for similar third-party borrowing or securities. Under this agreement, the Company incurred interest expense of $5,240 for the year ended December 31, 2017 and received interest income of $193,892. As of December 31, 2017, the Company had $61,000,000 outstanding receivable and no outstanding payable from Voya Financial, Inc. under the reciprocal loan agreement.

On December 17, 1996, the Company agreed to lend affiliate VIAC the principal sum of $35,000,000 plus interest through a surplus note approved by the Colorado Division of Insurance. The carrying value of the surplus note at December 31, 2017 was $35,000,000. Interest is due to the Company quarterly at the rate of 7.979% per annum, until the principal is paid by VIAC. The scheduled maturity date is December 07, 2029. Payment of the note and related accrued interest is subordinate to payments due to policyholders, claimant and beneficiary claims, as well as debts owed to all other classes of debtors, other than surplus note holders, of VIAC in the event of (a) the institution of bankruptcy, reorganization, insolvency, or a liquidation proceedings by or against VIAC, or (b) the appointment of a Trustee, receiver or other conservator for a substantial part of VIAC's properties. Any payment of principal and/or interest made is subject to the prior approval of the Iowa Insurance Commissioner. Interest paid from VIAC to the Company was $3,504,202 in 2017.

E. Guarantees or Contingencies for Related Parties
The Company has given Midwestern, a wholly owned subsidiary, a perpetual guarantee on certain contractual policy claims in the unlikely event that Midwestern is unable to fulfill its obligations as disclosed in Note 14.

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

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

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

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

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

G. Nature of Control Relationships
All outstanding shares of the Company are owned by Voya Financial, Inc.. See Note 10A for more information on ownership structure.

H. Investment in Upstream Company
None

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

J. Impairments of Investments in Affiliates
None

K. Calculation of Foreign Subsidiary Annuity Reserves
None

L. Valuation of a Downstream Noninsurance Holding Company
The Company does not utilize the look-through approach for the valuation of its noninsurance holding company subsidiary RR4H, as required under SSAP No. 97, *Investments in Subsidiary, Controlled, and Affiliated Entities* ("SSAP No. 97"), paragraphs 21 and 22.

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$ —	$ —	$ —
		—	—	—
		—	—	—
Total SSAP No. 97 8a Entities	XXX	—	—	—
b. SSAP No. 97 8b(ii) Entities				
Voya America Equities, INC.	100	$ 1,918,368	$ 1,918,368	$ —
		—	—	—
		—	—	—
Total SSAP No. 97 8b(ii) Entities	XXX	1,918,368	1,918,368	—
c. SSAP No. 97 8b(iii) Entities				
Roaring River IV Holding, LLC.	100	$ 73,760,852	$ 73,760,852	$ —
		—	—	—
		—	—	—
Total SSAP No. 97 8b(iii) Entities	XXX	73,760,852	73,760,852	—
d. SSAP No. 97 8b(iv) Entities				
		$ —	$ —	$ —
		—	—	—
		—	—	—
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 07 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 75,679,220	$ 75,679,220	$ —
f. Aggregate Total (a+e)	XXX	$ 75,679,220	$ 75,679,220	$ —

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method., Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$ —			
			—			
			—			
Total SSAP No. 97 8a Entities	XXX	XXX	—	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Voya America Equities, INC.	S2	6/6/2017	1,942,305	Y	N	
			—			
			—			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	1,942,305	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
			—			
			—			
			—			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	—	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			—			
			—			
			—			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 1,942,305	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 1,942,305	XXX	XXX	XXX

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

**I-Immaterial or M- Material

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

11. Debt

A. Debt

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

B. FHLB 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 $5,100,000,000. 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	22,000,000	22,000,000	—
(d) Excess Stock	305,000	305,000	—
(e) Aggregate Total (a+b+c+d)	22,805,000	22,805,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 522,452,528	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 December 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)	$ 602,252,603	$ 556,332,108	$ 500,000,000
2. Current Year General Account Total Collateral Pledged	$ 602,252,603	$ 556,332,108	$ 500,000,000
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)	$ 602,252,603	$ 556,332,108	$ 500,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 602,252,603	$ 556,332,108	$ 500,000,000
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 December 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	500,000,000	500,000,000	—	500,634,590
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	500,000,000	500,000,000	—	500,634,590

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	500,000,000	500,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	500,000,000	500,000,000	—

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 December 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 December 31, 2017 and December 31, 2016:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2017	2016	2017	2016
1. Benefit obligation at beginning of year	$ —	$ —	$ 16,098,244	$ 16,228,792
2. Service cost	—	—	—	—
3. Interest cost	—	—	705,957	754,465
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	—	—	2,648,686	601,548
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(1,533,331)	(1,486,561)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 17,919,556	$ 16,098,244

b. Postretirement Benefits

	Overfunded		Underfunded	
	2017	2016	2017	2016
1. Benefit obligation at beginning of year	$ —	$ —	$ 304,515	$ 527,342
2. Service cost	—	—	—	—
3. Interest cost	—	—	11,587	22,640
4. Contribution by plan participants	—	—	20,092	22,350
5. Actuarial gain (loss)	—	—	(8,458)	(29,652)
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(62,940)	(89,904)
8. Plan amendments	—	—	—	(148,261)
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 264,796	$ 304,515

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

	Overfunded		Underfunded	
	2017	2016	2017	2016
1. Benefit obligation at beginning of year	$ —	$ —	$ —	$ —
2. Service cost	—	—	—	—
3. Interest cost	—	—	—	—
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	—	—	—	—
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	—	—
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ —	$ —

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

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2017	2016	2017	2016	2017	2016
a. Fair value of plan assets at beginning of year	$ —	$ —	$ —	$ —	$ —	$ —
b. Actual return on plan assets	—	—	—	—	—	—
c. Foreign currency exchange rate changes	—	—	—	—	—	—
d. Reporting entity contribution	1,533,331	1,486,561	42,848	67,554	—	—
e. Plan participants' contributions	—	—	20,092	22,350	—	—
f. Benefits paid	(1,533,331)	(1,486,561)	(62,940)	(89,904)	—	—
g. Business combinations, divestitures and settlements	—	—	—	—	—	—
h. Fair value of plan assets at end of year	$ —	$ —	$ —	$ —	$ —	$ —

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
a. Components:				
1. Prepaid benefit costs	$ —	$ —	$ —	$ —
2. Overfunded plan assets	—	—	—	—
3. Accrued benefit costs	10,110,653	9,949,526	2,796,721	3,143,338
4. Liability for pension benefits	7,808,903	6,148,718	(2,531,925)	(2,838,823)
b. Assets and liabilities recognized:				
1. Assets(nonadmitted)	$ —	$ —	$ —	$ —
2. Liabilities recognized	17,919,556	16,098,244	264,796	304,515
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

(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	705,957	754,465	11,587	22,640	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	576,606	576,606	—	—	—	—
e. Gains and losses	466,575	329,000	(204,718)	(210,838)	—	—
f. Prior service cost or credit	(54,680)	(54,680)	(110,638)	(98,231)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 1,694,458	$ 1,605,391	$ (303,769)	$ (286,429)	$ —	$ —

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

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
a. Items not yet recognized as a component of net periodic cost-prior year	$ 6,148,718	$ 6,398,096	$ (2,838,823)	$ (2,969,979)
b. Net transition asset or obligation recognized	(576,606)	(576,606)	—	—
c. Net prior service cost or credit arising during the period	—	—	—	(148,261)
d. Net prior service cost or credit recognized	54,680	54,680	110,638	98,231
e. Net gain and loss arising during period	2,648,686	601,548	(8,458)	(29,652)
f. Net gain and loss recognized	(466,575)	(329,000)	204,718	210,838
g. Items not yet recognized as a component of net periodic cost- current year	$ 7,808,903	$ 6,148,718	$ (2,531,925)	$ (2,838,823)

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

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
a. Net transition asset or obligation	$ 576,606	$ 576,606	$ —	$ —
b. Net prior service cost or credit	(27,054)	(54,680)	(110,638)	(110,638)
c. Net recognized gains and losses	952,360	466,575	(202,395)	(172,926)

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

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
a. Net transition asset or obligation	$ 1,729,810	$ 2,306,416	$ —	$ —
b. Net prior service cost or credit	(27,054)	(81,734)	(631,265)	(741,903)
c. Net recognized gains and losses	6,106,147	3,924,036	(1,900,660)	(2,096,920)

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

	2017	2016
Weighted-average assumptions used to determine net periodic benefit cost as of December 31		
a. Weighted-average discount rate	4.55%	4.81%
b. Expected long-term rate of return on plan assets	N/A	N/A
c. Rate of Compensation increase	N/A	N/A
Weighted-average assumptions used to determine projected benefit obligations as of December 31		
d. Weighted-average discount rate	3.64%	4.55%
e. Rate of Compensation increase	N/A	N/A

The annual assumed rate of increase in the per capita cost of covered benefits (i.e. health care cost trend rate) for the medical plan is 7.00%, decreasing gradually to 5.50% over five years.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $17,919,556 for 2017 and $16,098,244 for 2016.

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

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

	1 Percentage Point Increase	1 Percentage Point Decrease
a. Effect on total of service and interest cost components	$ —	$ —
b. Effect on postretirement benefit obligation	—	—

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

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

	Years	Amount
a.	2018	$ 1,169,642
b.	2019	1,154,544
c.	2020	1,214,296
d.	2021	1,205,155
e.	2022	1,195,998
f.	2023 through 2027	6,110,256

(13) The Company does not have any regulatory contribution requirements for 2018, and the Company currently intends to make voluntary contributions to the non-qualified defined benefit pension plan for 2018 of $1,142,435.

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

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

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

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

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

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

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

(21) The effects on the Company's 2013 financial statements of adopting SSAP No. 102/92 at January 1, 2013 was a decrease in surplus of $1,137,374, a decrease in liabilities of $3,475,466 and a decrease to an intangible asset of $4,612,840. The tax effect of the adoption increased surplus by $521,320, resulting in a net decrease of $616,054 in surplus as a result of the adoption of this standard. The adoption had no impact on net income. See Note 12 for additional disclosures required by this statement.

B. Investment Policies and Strategies of Plan Assets
None

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

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

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

contributions made to the Savings Plan are subject to certain limits imposed by applicable law. Amounts allocated to the Company for the Savings Plan were $1,659,864 and $1,619,979 for 2017 and 2016, respectively.

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
VSC sponsors the Voya Financial, Inc. Retirement Plan (the “Qualified Plan”). The Qualified Plan is a tax qualified defined benefit plan, the benefits of which are guaranteed (within certain specified legal limits) by the PBGC. Each participant in the Qualified Plan (except for certain specified employees) earned a benefit under a final average compensation formula until the Qualified Plan implemented a cash balance plan. The costs allocated to the Company for its employees’ participation in the Qualified Plan were $990,418 and $966,208 for 2017 and 2016, respectively.

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

In addition to providing retirement plan benefits, the Company, in conjunction with VSC, provides certain supplemental retirement benefits to eligible employees and health care and life insurance benefits to retired employees and other eligible dependents. The supplemental retirement plan includes a nonqualified defined benefit pension plan and a nonqualified defined contribution plan, which means all benefits are payable from the general assets of the Company. The postretirement health care plan is contributory with retiree contribution levels adjusted annually. The life insurance plan provides a flat amount of noncontributory coverage and optional contributory coverage. Prior to April 1, 2017, coverage for Medicare eligible retirees was provided through a fully insured Medicare Advantage plan. Effective April 1, 2017, the fully insured Medicare Advantage Plan was replaced with access to individual coverage through a private exchange. The Company's premium subsidy ended and was replaced with a monthly HRA contribution.

The Company also offers deferred compensation plans for eligible employees and certain other individuals who meet the eligibility criteria. The Company recorded a liability of $3,476,270 and $3,832,882 for the deferred compensation commitment for its employees for the years ended December 31, 2017, and 2016, respectively.

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

The costs allocated to the Company under these holding company arrangements for employee participation were $5,740,842 and $4,246,082 for 2017 and 2016, respectively.

H. Postemployment Benefits and Compensated Absences
Obligations for postemployment benefits and compensated absences are accrued in accordance with SSAP No. 11, *Postemployment Benefits and Compensated Absences*. The Company’s accrued liability for post employment benefits is $0.

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

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

(1) Outstanding Shares
The Company’s capital is common stock, with 149 shares authorized and 144 shares issued and outstanding with a par value of $20,000 per share as of December 31, 2017.

(2) Preferred Stock
None

(3) Dividend Restrictions
Under Colorado insurance law, an extraordinary dividend or distribution is defined as a dividend or distribution that, together with other dividends and distributions made within the preceding twelve months, exceeds the lesser of (1) 10% of the insurer’s policyholder surplus as of the preceding December 31 or (2) the insurer's net gain from operations for the twelve-month period ended the preceding December 31, in each case determined in accordance with statutory accounting principles. An extraordinary dividend or distribution cannot be paid without the prior approval of the Colorado Division of Insurance.

(4) Dividends Paid
The Company paid an ordinary dividend in the amount $73,000,000 to its parent, Voya Financial, Inc., on August 2, 2017.

The Company paid an ordinary dividend in the amount of $54,000,000 to its parent, Voya Financial, Inc., on August 1, 2016.

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

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

(7) Mutual Surplus Advances
None

(8) Company Stock Held for Special Purposes
None

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

(10) Change in Unassigned Funds from Unrealized Gains and/or Losses
The portion of unassigned funds (surplus) represented or (reduced) by cumulative unrealized gains and losses is $105,357,929.

(11) Surplus Notes

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest And/Or Principal Paid Current Year	Total Interest And/ Or Principal Paid	Unapproved Interest And/Or Principal	Date of Maturity
12/21/1994	2.65%	$ 80,000,000	$ 80,000,000	$ 36,418,180	$ 36,418,180	$ 68,473,132	12/29/2021
12/19/2000	2.65%	52,025,494	52,025,494	23,934,962	23,934,962	45,554,859	12/29/2019
4/15/2017	2.89%	61,000,000	61,000,000	871,656	871,656	372,168	4/15/2042
1311999	Total	$ 193,025,494	$ 193,025,494	$ 61,224,798	$ 61,224,798	$ 114,400,159	XXX

The Company has issued three surplus notes which are currently owned by a related party, SLDI Georgia Holdings, Inc., with a carrying and par value of $80,000,000, $52,025,494 and $61,000,000 as of December 31, 2017. The two original surplus notes were issued to the Company's parent, Voya Financial, Inc., and on January 1, 2001, were assigned to an affiliate, Voya Holdings. On November 24, 2009, Voya Holdings transferred the beneficial ownership of the surplus notes to SLDI Georgia Holdings, Inc.

The first surplus note was issued in 1994, and the second one was issued in 2000. The terms of each surplus note allow the Company to draw up to $100,000,000 at its discretion. The draw down period for the first surplus note ends on December 29, 2021, and for the second surplus note ends on December 29, 2019. The surplus notes bear interest at a variable rate equal to the prevailing rate for 10 year U.S. Treasury bonds plus 0.25%, adjusted annually. The principal sum plus accrued interest shall be repaid in five annual installments beginning April 15, 2017 and continuing through April 15, 2021 ("Repayment Period"). The repayment amount shall be determined and adjusted annually on the last day of December, commencing December 31, 2016, and shall be an amount calculated to amortize any unpaid principal plus accrued interest over the years remaining in the Repayment Period. Payment of the notes and related accrued interest is subordinate to payments due to policyholders, claimant and beneficiary claims, as well as debts owed to all other classes of debtors, other than surplus note holders, of the Company in the event of (a) the institution of bankruptcy, reorganization, insolvency, or liquidation proceedings by or against the Company, or (b) the appointment of a Trustee, receiver or other conservator for a substantial part of the Company's properties. Any payment of principal and/or interest made is subject to the prior approval of the Colorado Insurance Commissioner. Principal and interest paid for the year ended December 31, 2017 was $60,353,142. As of December 31, 2017, a total of $60,353,142 has been paid in principal and interest.

The third surplus note was issued in 2017. The new surplus note has a principal amount of $61,000,000 and a maturity date of April 15, 2042. The principal sum is payable at maturity. The surplus notes bear interest at a variable rate equal to the prevailing rate for 10 year U.S. Treasury bonds plus 0.65%, adjusted annually. No principal or interest on the new surplus note can be paid without the prior approval of the Colorado Insurance Commissioner. Principal and interest paid for the year ended December 31, 2017 was $871,656. As of December 31, 2017, a total of $871,656 has been paid in principal and interest.

(12) The impact of any restatement due to prior quasi-reorganizations.
None

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

14. Liabilities, Contingencies, and Assessments

A. Contingent Commitments

(1) As part of its overall investment strategy, the Company has committed to provide additional capital contributions of $199,834,072 and $113,594,517 at December 31, 2017 and 2016, respectively, in partnerships reported in other invested assets not on the balance sheets.

The Company guarantees certain contractual policy claims of Midwestern. In the unlikely event that Midwestern is unable to fulfill its obligations to policy holders, the Company would be obligated to assume the guaranteed policy obligations. Any ultimate contingent losses in connection with such guarantees will not have a material adverse impact on the Company's future operations or financial position. As of December 31, 2017, the Company recorded a $0 liability as a result of this guarantee.

(2) The following table summarizes the details of the Company's guarantees:

1	2	3	4	5
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	**Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R)**	**Ultimate financial statement impact if action under the guarantee is required**	**Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted**	**Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted**
Subsidiary Policy Claim Guarantee	$ —	Investment in SCA	$ 100,736,447	No payment required
Total	$ —		$ 100,736,447	XXX

(3) An aggregate compilation of the Company's guarantees as of December 31, 2017 is as follows:

a.	Aggregate Maxium Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 100,736,447
b.	Current Liability Recognized in F/S	
	1. Noncontingent Liabilities	—
	2. Contingent Liabilities	—
c.	Ultimate Financial Statement Impact if action under the guarantee is required.	
	1. Investment in SCA	100,736,447
	2. Joint Venture	—
	3. Dividends to Stockholders (capital contribution)	
	4. Expense	
	5. Other	—
	6. Total (Should equal 3.a)	$ 100,736,447

B. Assessments

(1) Insurance companies are assessed the costs of funding the insolvencies of other insurance companies by the various state guaranty associations, generally based on the amount of premium companies collect in that state. The Company accrues for the cost of potential future guaranty fund assessments based on retrospective-based estimates of insurance company insolvencies provided by the National Organization of Life and Health Insurance Guaranty Associations and the amount of premiums written in each state. The accrual methodology follows a retrospective-premium-based guaranty-fund assessments construct. The Company has estimated and recorded this liability to be $963,412 and $990,011 as of December 31, 2017 and 2016, respectively. The Company has also recorded an asset in other assets of $1,395,586 and $1,404,513 as of December 31, 2017 and 2016, respectively, for future credits to premium taxes for assessments already paid and/or accrued. The periods over which the guaranty fund assessments are expected to be paid, the related premium tax offsets expected to be realized and the additional industry support expected to be paid are unknown at this time.

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

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

a. Assets recognized from paid and accrued premium tax offsets as of December 31, 2016	$	1,404,513
b. Decreases current year:		
Changes in premium tax offset capacity/other adjustments		259,200
c. Increases current year:		
Premium tax offset applied		11,005
Creditable Assessments Remitted		239,268
d. Assets recognized from paid and accrued premium tax offsets as of December 31, 2017	$	1,395,586

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

a. Discount Rate Applied 4.25%

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

	Guaranty Fund Assessment		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty	$ 872	$ 543	$ 980	$ 543
ANIC	66	41	70	41

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

	Payables			Recoverables		
Name of Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty	50	0-69	11	44	0-20	5
ANIC	50	0-69	14	44	0-20	5

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

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

E. Joint and Several Liability Arrangements
None

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

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

Uncollectible Premiums Receivable - At December 31, 2017 and 2016, the Company had no admitted assets in accounts receivable for uninsured plans and amounts due from agents.

15. Leases

A. Lessee Leasing Arrangements

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

(1) The Company incurred rent expense of $235,197 and $226,504 for 2017 and 2016, respectively, under this cost-sharing methodology.

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

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

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

B. Lessor Leases

None

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

A. Face or Contract Amounts

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risks:

	Assets		Liabilities	
	2017	2016	2017	2016
a. Swaps*	$ 1,058,384,404	$ 1,145,023,970	$ 1,300,844,178	$ 1,957,980,505
b. Futures	—	—	3,442,500	439,094,600
c. Options	827,182,944	606,160,257	261,570,000	—
d. Total	$ 1,885,567,348	$ 1,751,184,227	$ 1,565,856,678	$ 2,397,075,105

*Swaps includes interest rate swaps, foreign exchange swaps, and total return swaps

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

(2) Nature and Terms

See Note 8 for a description of the nature and terms of the Company's derivatives.

(3) Exposure to Credit-Related Losses

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of interest rate swaps and currency swaps is represented by the fair value (market value) of contracts with a positive fair value (market value) at the reporting date.

(4) Collateral Policy

Under the terms of the Company's Over-The-Counter ("OTC") Derivative International Swaps and Derivatives Association, Inc. ("ISDA ") agreements, the Company may receive from, or deliver to, counterparties, collateral to assure that all terms of the ISDA agreements will be met with regard to the Credit Support Annex ("CSA"). The terms of the CSA call for the Company to pay interest on any cash received equal to the Federal Funds rate. Collateral held is used in accordance with the CSA to satisfy any obligations. Investment grade bonds owned by the Company are the source of noncash collateral posted, which is reported on the balance sheet. As of December 31, 2017 the Company held $134,325,761 and held $6,375,665, of net cash collateral related to OTC derivative contracts and cleared derivative contracts, respectively. In addition, as of December 31, 2017, the Company delivered securities as collateral of $11,483,541 and held $35,362,069 of securities as collateral.

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

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

A. Transfers of Receivables Reported as Sales

None

B. Transfer and Servicing of Financial Assets

(1) See Note 5E for information relating to the Company's securities lending arrangements.

(2) Servicing assets and servicing liabilities
None

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

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

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

(6) Transfer of receivables with recourse
None

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

C. Wash Sales
None

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

19. Direct Premium written/Produced by Managing General Agents/Third Party Administrators
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 December 31, 2017:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Other asset-backed	$ —	$ 1,498,018	$ —	$ 1,498,018
Total Bonds	$ —	$ 1,498,018	$ —	$ 1,498,018
Common stock	—	22,805,000	1,944,147	24,749,147
Derivatives assets				
Equity contracts	—	28,994,732	153,498,461	182,493,193
Foreign exchange contracts	—	4,168	—	4,168
Interest rate contracts	—	10,697,037	—	10,697,037
Total Derivatives	$ —	$ 39,695,937	$ 153,498,461	$ 193,194,398
Separate account assets	1,447,232,091	49,626,266	—	1,496,858,357
Total assets at fair value	$ 1,447,232,091	$ 113,625,221	$ 155,442,608	$ 1,716,299,920
b. Liabilities at fair value				
Deposit type contracts	$ —	$ 179,332,540	$ —	$ 179,332,540
Derivatives liabilities				
Credit contracts	—	225,206	—	225,206
Equity contracts	—	7,783,155	—	7,783,155
Foreign exchange contracts	—	235,201	—	235,201
Interest rate contracts	—	5,616,854	—	5,616,854
Total return swaps	—	—	45,027,607	45,027,607
Total Derivatives	$ —	$ 13,860,416	$ 45,027,607	$ 58,888,023
Total liabilities	$ —	$ 193,192,956	$ 45,027,607	$ 238,220,563

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

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

	Description	Beginning balance at January 1, 2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at December 31, 2017
a.	Assets										
	Bonds										
	Foreign	$ 64,912	$ —	$ (64,912)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
	Other asset-backed	396,273	—	(538,473)	—	—	142,200	—	—	—	—
	Common Stock	—	—	—	—	—	1,944,147	—	—	—	1,944,147
	Derivatives										
	Equity contracts	76,666,780	—	—	7,574,228	66,475,031	30,820,292	—	(28,037,870)	—	153,498,461
	Total Assets	$ 77,127,965	$ —	$ (603,385)	$ 7,574,228	$ 66,475,031	$ 32,906,639	$ —	$ (28,037,870)	$ —	$ 155,442,608
b.	Liabilities										
	Derivatives										
	Total return swaps	$ (53,823,588)	$ —	$ —	$ 4,890,130	$ 3,905,851	$ —	$ —	$ —	$ —	$ (45,027,607)
	Total Liabilities	$ (53,823,588)	$ —	$ —	$ 4,890,130	$ 3,905,851	$ —	$ —	$ —	$ —	$ (45,027,607)

Transfers in and out of Level 3 during the year ended December 31, 2017 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3, 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"). Effective June 30, 2012, the Company began using OIS curve for discounting the cash flows rather than LIBOR curve for rate derivatives. For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures

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

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds	$ 9,587,883,621	$ 8,627,017,956	$ 466,523,003	$ 8,886,256,032	$ 235,104,586	$ —
Preferred stock	23,864,082	22,477,000	—	—	23,864,082	—
Common stock	24,749,147	24,749,147	—	22,805,000	1,944,147	—
Mortgage loans	1,244,417,071	1,231,289,927	—	—	1,244,417,071	—
Contract loans	1,037,126,945	1,037,126,945	1,037,126,945	—	—	—
Other invested assets	102,400,359	80,132,237	—	102,332,342	68,017	—
Cash, cash equivalents and short-term investments	161,161,922	161,167,952	94,667,377	66,494,545	—	—
Derivatives						
Credit contracts	5,205,472	1,990,115	—	5,205,472	—	—
Equity contracts	182,493,193	182,493,187	—	28,994,732	153,498,461	—
Foreign exchange contracts	4,168	4,168	—	4,168	—	—
Interest rate contracts	10,863,921	10,697,037	—	10,863,921	—	—
Separate account assets	1,496,858,357	1,496,858,357	1,447,232,091	49,626,266	—	—
Total Assets	$ 13,877,028,258	$ 12,876,004,028	$ 3,045,549,416	$ 9,172,582,478	$ 1,658,896,364	$ —
Liabilities						
Supplementary contracts and immediate annuities	$ 34,494,306	$ 24,200,108	$ —	$ —	$ 34,494,306	$ —
Deposit type contracts	686,006,837	645,533,029	—	685,572,270	434,567	—
Derivatives						
Credit contracts	225,206	225,206	—	225,206	—	—
Equity contracts	7,783,155	7,783,155	—	7,783,155	—	—
Foreign exchange contracts	440,823	400,411	—	440,823	—	—
Interest rate contracts	16,375,945	5,616,854	47,363	16,328,582	—	—
Total return swaps	45,027,607	45,027,607	—	—	45,027,607	—
Total Liabilities	$ 790,353,879	$ 728,786,370	$ 47,363	$ 710,350,036	$ 79,956,480	$ —

D. Reasons Not Practicable to Estimate Fair Value

None

21. Other Items

A. Extraordinary Items

None

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures and Unusual Items

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

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

As part of its overall investment strategy, the Company has entered into agreements to purchase private placements and commercial mortgages of $166,367,423 and $78,491,489 at December 31, 2017 and 2016, respectively.

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

(1) The following table shows the Company's state transferable and non-transferable tax credits as of December 31, 2017:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Fixed credit at time of purchase	AL	$ 414,000	$ 74,000
Fixed credit at time of purchase	NC	512,000	585,000
Total		$ 926,000	$ 659,000

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

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

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

	Total Admitted	Total Nonadmitted
a. Transferable	$ 926,000	$ —
b. Non-transferable	—	—

F. Subprime Mortgage-Related Risk Exposure

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

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

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

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

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 38,844,813	$ 33,850,698	$ 38,289,454	$ 341,763
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	144,948,298	98,790,131	120,517,084	—
e. Equity investment in subsidiary, controlled or affiliated companies*	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 183,793,111	$ 132,640,829	$ 158,806,538	$ 341,763

* The Company's subsidiary, Midwestern does not have direct exposure through other investments as of December 31, 2017.

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

G. Retained Asset Accounts

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

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

	In Force			
	December 31, 2017		December 31, 2016	
	Number	Balance	Number	Balance
a. Up to and including 12 months	197	$ 44,498,900	233	$ 25,674,610
b. 13 to 24 months	138	10,156,683	137	12,975,559
c. 25 to 36 months	92	8,904,606	105	10,129,607
d. 37 to 48 months	83	7,280,398	81	5,375,281
e. 49 to 60 months	70	4,035,601	117	7,564,088
f. Over 60 months	625	43,327,260	598	41,758,679
g. Total	1,205	$ 118,203,448	1,271	$ 103,477,824

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

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,271	$ 103,477,824	—	$ —
b. Number/amount of retained asset accounts issued/added during the year	446	89,137,736	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	896,919	N/A	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A	162	N/A	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	54	174,276	—	—
f. Number/amount of retained asset accounts closed/withdrawn during the year	458	75,134,593	—	—
g. Number/balance of retained asset accounts at the end of the year	1,205	$ 118,203,448	—	$ —

H. Insurance-linked Securities ("ILS")

None

22. Events Subsequent

Type I – Recognized Subsequent Events

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

Type II – Nonrecognized Subsequent Events

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes ( ) No (X)

If yes, provide full details.

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

Yes ( ) No (X)

If yes, provide full details.

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

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

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)

If yes, provide full details.

Section 3 - Ceded Reinsurance Report - Part B

(1) The estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement is $7,626,925,832.

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

Yes ( ) No (X)

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

B. Uncollectible Reinsurance
None

C. Commutation of Ceded Reinsurance
None

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

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

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

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

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company does not have any retrospectively rated contracts or any contracts subject to redetermination.

B. The Company does not have any retrospectively rated contracts or any contracts subject to redetermination.

C. The Company does not have any retrospectively rated contracts or any contracts subject to redetermination.

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

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

(1) The Company currently does not write any accident and health insurance premium subject to the Affordable Care Act Risk sharing provisions. As a result, the Company does not have any admitted assets, liabilities or revenue elements under any program regarding the risk sharing provisions of the Affordable Care Act for the reporting period ending December 31, 2017.

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

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

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

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

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

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

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

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

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

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

Reserves as of December 31, 2016 were $317,651,337. As of December 31, 2017, $56,803,823 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $30,583,609 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 $230,263,905 favorable prior-year development since December 31, 2016. The change in prior year related reserves is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced $0 of favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

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 unfavorable development for prior year reserves is $220,646.

B. Significant Changes in Methodologies and Assumptions
None

26. Intercompany Pooling Arrangements
None

27. Structured Settlements
None

28. Health Care Receivables
None

29. Participating Policies
Participating business approximates less than 1% of the Company's life insurance in force. For the year ended December 31, 2017, premiums on participating policies were $705,857, or less than 1% of premium income. The amount of dividends to be paid to participating policyholders is determined annually by the Board of Directors. Amounts allocable to participating policyholders are based on published dividend projections or expected dividend scales. Dividends expense of $1,267,752 and $1,497,436 was incurred in 2017 and 2016, respectively.

30. Premium Deficiency Reserves
None

31. Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices
The Company waives deduction of deferred fractional premiums upon the death of the insured and returns a portion of the final premium for periods beyond the date of death. A reserve of $7,880,983 is reported in Exhibit 5, Miscellaneous Reserves section. A reserve of $1,123,847,792 for any surrender value promised in excess of the legally computed reserves is included in Exhibit 5, Miscellaneous Reserves section.

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

(3) Amount of Insurance Where Gross Premiums are Less than Net Premiums
As of December 31, 2017, the Company had $7,290,733,130 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Colorado. Reserves to cover the above insurance totaled the gross amount of $318,740,670 at year-end and are reported in Exhibit 5, Miscellaneous Reserves sections.

(4) Tabular Interest, Reserves Released and Tabular Cost
The tabular interest, tabular less actual reserve released, and tabular cost have all been determined using a formula as described in the instructions.

(5) Tabular Interest on Funds Not Involving Life Contingencies
For the determination of tabular interest on funds not involving life for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) Other Reserve Changes
None

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 6,841,507	$ —	$ —	$ 6,841,507	0.8%
(2) At book value less current surrender charge of 5% or more	—	—	—	—	—%
(3) At fair value	—	—	9,263,634	9,263,634	1.1%
(4) Total with market value adjustment or at fair value (total of 1 through 3)	6,841,507	—	9,263,634	16,105,141	1.9%
(5) At book value without adjustment (minimal or no charge or adjustment)	173,787,647	—	—	173,787,647	20.7%
B. Not subject to discretionary withdrawal	649,835,283	—	—	649,835,283	77.4%
C. Total (gross: direct + assumed)	830,464,437	—	9,263,634	839,728,071	100.0%
D. Reinsurance ceded	2,465,720	—	—	2,465,720	
E. Total (net) (C)-(D)	$ 827,998,717	$ —	$ 9,263,634	$ 837,262,351	

F. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 156,280,508
(2) Exhibit 5, Supplemental Contracts with Life Contingencies Section, Total (net)	1,985,072
(3) Exhibit 7, Deposit - Type Contracts, line 14, column 1	669,733,137
(4) Subtotal	827,998,717
Separate Accounts Annual Statement:	
(5) Exhibit 3, line 0299999, column 2	9,263,634
(6) Exhibit 3, line 0399999, column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	9,263,634
(12) Combined total	$ 837,262,351

33. Premium & Annuity Considerations Deferred and Uncollected

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

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	(27,721,210)	(27,721,210)
(3) Ordinary renewal	(29,619,328)	(28,844,726)
(4) Credit Life	—	—
(5) Group Life	42,743	36,271
(6) Group Annuity	—	—
(7) Totals	$ (57,297,795)	$ (56,529,665)

34. Separate Accounts

A. Separate Account Activity

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

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

Product or Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Individual Annuity	$ 9,264,409	$ —
Individual Life	1,487,593,948	—
Total	$ 1,496,858,357	$ —

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

a.	2017	$	23,425
b.	2016		24,170
c.	2015		24,190
d.	2014		21,576
e.	2013		18,688

The total separate account guarantees paid by the general account for five years beginning in 2012 are:

Year	Guarantees Paid
2016	$ —
2015	—
2014	—
2013	—
2012	—

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

B. General Nature and Characteristics of Separate Accounts Business

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

Information regarding the separate accounts of the Company is as follows:

	Indexed	Nonindexed Guarantee Less Than/Equal to 4%	Nonindexed Guarantee More Than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2017	$ —	$ —	$ —	$ 72,414,930	$ 72,414,930
Reserves at 12/31/2017:					
(2) For accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 1,483,145,318	$ 1,483,145,318
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ —	$ —	$ 1,483,145,318	$ 1,483,145,318
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
2. At book value without market value adjustments and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	1,483,145,318	1,483,145,318
4. At book value without market value adjustments and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	—	—	1,483,145,318	1,483,145,318
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total	$ —	$ —	$ —	$ 1,483,145,318	$ 1,483,145,318
(4) Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 72,414,930
b. Transfers from Separate Accounts (Page 4, Line 10)	91,811,011
c. Net transfers to or (from) Separate Accounts (a) - (b)	(19,396,081)
(2) Reconciling Adjustments	—
(3) Transfers as reported in Summary of Operations of the Life Accident & Health Annual Statement (1c) + (2)= (Page 4, Line 26)	$ (19,396,081)

35. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claims adjustment expense as of December 31, 2017 and 2016 was $4,091,566 and $3,401,316, respectively. The Company incurred $3,002,987 and paid $2,312,737 of claims adjustment expenses in the current year, of which $983,214 of the amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Colorado

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 If yes, give full information:
.....

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Kenneth Steven Beck
Vice President and Appointed Actuary
Security Life of Denver Insurance Company
1475 Dunwoody Drive
West Chester, PA 19380

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

12.11 Name of real estate holding company .....

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

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

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

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 1,855
- 22.22 Amount paid as expenses ..... $ 2,314
- 22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 409,920,953

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	361,704,050
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	361,699,221
24.103	Total payable for securities lending reported on the liability page.	$	361,699,221

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

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 22,805,000
25.28	On deposit with states	$ 25,979,054
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 11,483,541
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 556,332,108
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0

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

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

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

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

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

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

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

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC	A
BlackRock Financial Management, Inc.	U
Hannover Life Reassurance Company of America	U

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

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

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

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

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

29.2 If yes, complete the following schedule:

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

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		0	
		0	

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	8,727,185,908	9,688,045,544	960,859,636
30.2 Preferred stocks	22,477,000	23,864,082	1,387,082
30.3 Totals	8,749,662,908	9,711,909,626	962,246,718

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

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

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

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

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

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

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

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

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

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 76,400

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

1 Name	2 Amount Paid
AM Best Rating Services Inc	76,400
	0

35.1 Amount of payments for legal expenses, if any? ..... $ 2,207,411

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

1 Name	2 Amount Paid
Chittenden Murday Novotny	592,380

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 4,016

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

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 16,793

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 4,016

1.65 Total incurred claims $ 16,793

1.66 Number of covered lives 3

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	190,519,442	165,985,133
2.2	Premium Denominator	693,382,516	534,775,847
2.3	Premium Ratio (2.1/2.2)	0.275	0.310
2.4	Reserve Numerator	374,237,363	317,691,800
2.5	Reserve Denominator	7,669,234,321	7,276,073,358
2.6	Reserve Ratio (2.4/2.5)	0.049	0.044

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 13,680,742

3.4 State the authority under which Separate Accounts are maintained:

Colorado

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 94,715,682

4.22 Received $ 12,116,973

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

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $ 0

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 771,684,381

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

7.11 Cash $ 668,159,612

7.12 Stock $ 1,701,720

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

12.1 Direct Premium Written	$	870,455,954
12.2 Total Incurred Claims	$	648,409,190
12.3 Number of Covered Lives		236,536

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

FIVE-YEAR HISTORICAL DATA

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

		1 2017	2 2016	3 2015	4 2014	5 2013
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	72,140,443	70,077,342	67,924,025	66,744,924	170,640,829
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	280,086,133	301,252,366	321,569,694	344,345,395	373,120,474
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	58,496	59,414	60,854	65,142	68,387
5.	Industrial (Line 21, Col. 2)	110,174	123,505	127,344	131,915	137,085
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	352,395,245	371,512,626	389,681,916	411,287,375	543,966,774
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	XXX	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,069,713	5,561,314	4,666,618	3,344,375	2,371,345
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	250	100	400
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	5,069,713	5,561,314	4,666,868	3,344,475	2,371,745
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	4,526
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	502,665,436	368,540,589	379,809,580	(298,477,859)	363,450,546
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(19,279)	(15,291)	(494,973,368)	3,980,080	4,352,337
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	216,916	265,416	462,954	449,677	838,988
17.2	Group annuities (Line 20.4, Col. 7)	0	0	(100,490,814)	22,502,535	400,706,498
18.1	A & H-group (Line 20.4, Col. 8)	190,519,442	165,985,133	228,806,317	210,243,012	141,436,492
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	0	0	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	693,382,515	534,775,847	13,614,669	(61,302,555)	910,789,387
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	13,051,318,109	11,936,761,961	11,914,692,988	12,792,398,950	13,624,225,037
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	12,100,805,514	11,039,621,836	11,056,441,572	11,663,608,859	12,590,237,547
23.	Aggregate life reserves (Page 3, Line 1)	8,591,501,526	8,413,315,773	8,328,938,989	8,862,229,726	9,385,122,030
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	XXX	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	0	0	169,333,030	173,402,602	148,855,380
25.	Deposit-type contract funds (Page 3, Line 3)	669,733,137	434,474,333	644,678,218	698,932,023	1,111,582,085
26.	Asset valuation reserve (Page 3, Line 24.01)	73,792,334	72,725,856	63,430,119	62,587,981	109,016,141
27.	Capital (Page 3, Lines 29 and 30)	2,880,000	2,880,000	2,880,000	2,880,000	2,880,000
28.	Surplus (Page 3, Line 37)	947,632,595	894,260,125	855,371,416	1,125,910,091	1,031,107,490
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	329,509,538	289,851,195	169,058,689	(521,970,792)	(531,429,784)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,028,010,036	973,486,141	925,104,838	1,194,929,472	1,146,629,527
31.	Authorized control level risk - based capital	101,562,757	96,072,272	100,144,705	109,185,009	109,206,953
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	70.7	70.7	73.5	73.0	76.7
33.	Stocks (Lines 2.1 and 2.2)	1.4	1.4	1.5	1.3	1.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	10.1	10.6	9.6	9.5	6.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	2.2	4.0	2.2	2.5	2.7
37.	Contract loans (Line 6)	8.5	9.5	9.4	9.1	8.5
38.	Derivatives (Page 2, Line 7)	1.6	1.0	0.8	1.2	1.1
39.	Other invested assets (Line 8)	2.4	2.6	2.6	2.8	3.0
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	3.0	0.2	0.4	0.6	0.3
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2017	2 2016	3 2015	4 2014	5 2013
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	37,115,803	11,019,061	0	0	6,006,113
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	126,112,671	133,136,335	129,520,138	126,460,223	123,633,147
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	61,000,000	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	182,553,075	219,121,408	228,093,661	270,394,467	307,698,905
50.	Total of above Lines 44 to 49	406,781,549	363,276,804	357,613,799	396,854,690	437,338,165
51.	Total Investment in Parent included in Lines 44 to 49 above	61,000,000	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	28,931,397	182,093,731	221,879,447	181,555,962	245,220,181
53.	Total admitted assets (Page 2, Line 28, Col. 3)	14,548,176,466	13,294,842,007	13,249,051,525	14,228,256,535	15,066,633,398
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	532,266,561	532,283,741	567,894,455	584,477,080	619,264,522
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	5,436,211	19,626,539	(299,358,523)	29,984,733	70,702,934
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	24,169,863	25,867,180	264,579,894	(134,206,536)	43,677,698
57.	Total of above Lines 54, 55 and 56	561,872,635	577,777,460	533,115,826	480,255,277	733,645,154
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	528,049,444	458,871,705	554,295,337	643,939,063	1,450,896,868
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	187,633,824	308,480,318	101,777,435	87,653,091	78,616,544
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	160,645,933	105,426,840	135,475,951	(380,657,115)	107,303,227
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	0	(169,333,030)	(4,069,578)	24,547,222	8,547,620
62.	Dividends to policyholders (Line 30, Col. 1)	1,267,752	1,497,436	1,101,869	1,463,068	1,601,880
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	19.8	40.3	501.3	(21.4)	17.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	0.7	0.7	0.6	0.6	0.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	98.5	83.8	42.7	53.4	61.6
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	29.8	15.3	28.0	26.3	32.2
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	86,404,218	68,610,452	47,023,323	52,505,468	41,820,768
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	317,651,337	286,227,935	270,403,464	244,670,368	219,643,430
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	0	0	0
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	(13,385)
73.	Ordinary - life (Col. 3)	84,941,001	86,803,058	(1,566,807)	114,186,177	(273,129,748)
74.	Ordinary - individual annuities (Col. 4)	(2,146,455)	(74,171)	14,450,664	1,540,883	(61,295,640)
75.	Ordinary-supplementary contracts (Col. 5)	3,427,728	4,621,835	3,416,044	1,188,396	(5,142,066)
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	(396,576)	(869,247)	225,406	(326,986)	3,913,506
78.	Group annuities (Col. 8)	(26,637,212)	(40,422,524)	(14,343,161)	(53,323,229)	322,556,063
79.	A & H-group (Col. 9)	(6,429,199)	23,494,565	52,697,154	48,323,534	(57,712,401)
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	0	0	0	0	0
82.	Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
83.	Total (Col. 1)	52,759,288	73,553,516	54,879,300	111,588,775	(70,823,671)

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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

NAIC Group Code 4832 — NAIC Company Code 68713

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	878,073,180	0	191,138	0	878,264,318
2. Annuity considerations	7,560	0	0	0	7,560
3. Deposit-type contract funds	0	XXX	500,000,000	XXX	500,000,000
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	878,080,740	0	500,191,138	0	1,378,271,878
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	51,912	0	0	0	51,912
6.2 Applied to pay renewal premiums	20,135	0	0	0	20,135
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,332,046	0	55,239	0	1,387,286
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,404,094	0	55,239	0	1,459,333
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	1,404,094	0	55,239	0	1,459,333
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	655,745,529	0	1,178,359	1,787,291	658,711,179
10. Matured endowments	247,777	0	0	0	247,777
11. Annuity benefits	8,258,392	0	0	0	8,258,392
12. Surrender values and withdrawals for life contracts	239,980,816	0	41,324	11,884,855	251,906,994
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	904,232,515	0	1,219,682	13,672,146	919,124,343
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1,219	89,341,103	0	0	0	0	2,516	1,246,325	3,735	90,587,428
17. Incurred during current year	3,918	724,222,208	0	0	10	1,216,028	2,139	1,353,592	6,067	726,791,828
Settled during current year:										
18.1 By payment in full	4,163	649,313,392	0	0	9	1,158,359	3,075	1,788,102	7,247	652,259,853
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	4,163	649,313,392	0	0	9	1,158,359	3,075	1,788,102	7,247	652,259,853
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	4,163	649,313,392	0	0	9	1,158,359	3,075	1,788,102	7,247	652,259,853
19. Unpaid Dec. 31, current year (16+17-18.6)	974	164,249,919	0	0	1	57,669	1,580	811,815	2,555	165,119,403
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	253,309	69,269,533,304	0	(a) 0	155	19,821,388	196,671	123,504,391	450,135	69,412,859,083
21. Issued during year	5,120	5,069,713,000	0	0	0	0	0	0	5,120	5,069,713,000
22. Other changes to in force (Net)	(12,343)	(3,232,091,929)	0	0	(2)	(755,716)	(32,688)	(13,330,544)	(45,033)	(3,246,178,189)
23. In force December 31 of current year	246,086	71,107,154,375	0	(a) 0	153	19,065,672	163,983	110,173,847	410,222	71,236,393,894

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	23,076	23,246	0	19,645	8,326
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	23,076	23,246	0	19,645	8,326
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	23,076	23,246	0	19,645	8,326

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	196,671	123,505	3,593,563	371,329,708	0	0	0	243	59,414	371,512,626
2.	Issued during year	0	0	5,120	5,069,713	0	0	0	0	0	5,069,713
3.	Reinsurance assumed	0	0	130	30,744	0	0	0	0	0	30,744
4.	Revived during year	0	0	149	89,442	0	0	0	0	0	89,442
5.	Increased during year (net)	0	0	0	489,258	0	0	0	0	517	489,775
6.	Subtotals, Lines 2 to 5	0	0	5,399	5,679,157	0	0	0	0	517	5,679,674
7.	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	196,671	123,505	3,598,962	377,008,865	0	0	0	243	59,931	377,192,300
	Deductions during year:										
10.	Death	3,731	1,820	15,167	2,063,502	0	0	XXX	5	1,309	2,066,631
11.	Maturity	442	187	331	471	0	0	XXX	0	0	658
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	783	374	197	4,361	0	0	0	0	0	4,735
14.	Surrender	27,721	10,914	6,273	1,457,646	0	0	0	2	27	1,468,587
15.	Lapse	11	36	2,916	969,746	0	0	0	0	0	969,782
16.	Conversion	0	0	21	145	0	0	XXX	XXX	XXX	145
17.	Decreased (net)	0	0	85	698,044	0	0	0	0	99	698,143
18.	Reinsurance	0	0	222,313	19,588,374	0	0	0	0	0	19,588,374
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	32,688	13,331	247,303	24,782,289	0	0	0	7	1,435	24,797,055
21.	In force end of year (Line 9 minus Line 20)	163,983	110,174	3,351,659	352,226,576	0	0	0	236	58,496	352,395,245
22.	Reinsurance ceded end of year	XXX	110,174	XXX	320,675,088	XXX	0	XXX	XXX	42,303	320,827,565
23.	Line 21 minus Line 22	XXX	0	XXX	31,551,488	XXX	(a) 0	XXX	XXX	16,193	31,567,680
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Group $ 0 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	239,428
25.	Other paid-up insurance	163,981	110,172	78,709	1,763,313
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	15	63
28.	Term policies - other	0	0	3,110,026	278,983,405
29.	Other term insurance - decreasing	XXX	0	XXX	87,324
30.	Other term insurance	XXX	0	XXX	991,127
31.	Totals (Lines 27 to 30)	0	0	3,110,041	280,061,919
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	49
33.	Totals, extended term insurance	XXX	XXX	7,704	24,165
34.	Totals, whole life and endowment	5,120	5,069,713	233,914	72,140,443
35.	Totals (Lines 31 to 34)	5,120	5,069,713	3,351,659	352,226,576

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	110,174	0
37.	Ordinary	5,069,713	0	349,242,745	2,983,831
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	16,910	41,585
40.	Totals (Lines 36 to 39)	5,069,713	0	349,369,829	3,025,416

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	169	56,185

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	214,236

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Home and family protector-70%; policies and riders entirely term - '78 and after issues - actual amounts, all others, approx. 60% of initial amount.

47.2 Actual amounts assume three children for each policy; family term rider - spouse $2,000, children $3,000.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium	0	0	9,284	578,260	0	0	0	0
49.	Disability Income	0	0	70	3,725	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0 (a)	0	9,354 (a)	581,985	0 (a)	0	0 (a)	0

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	150	1,330	0	0
2.	Issued during year	0	446	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	150	1,776	0	0
	Deductions during year:				
6.	Decreased (net)	14	516	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	14	516	0	0
9.	In force end of year	136	1,260	0	0
10.	Amount on deposit	0	(a) 120,335,930	0	(a) 0
11.	Income now payable	86	34	0	0
12.	Amount of income payable	(a) 394,525	(a) 42,510	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	209	926	86	1,178
2.	Issued during year	105	0	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	6	0	0	0
5.	Totals (Lines 1 to 4)	320	926	86	1,178
	Deductions during year:				
6.	Decreased (net)	0	249	6	92
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	249	6	92
9.	In force end of year	320	677	80	1,086
	Income now payable:				
10.	Amount of income payable	(a) 8,319,252	XXX	XXX	(a) 1,290,000
	Deferred fully paid:				
11.	Account balance	XXX	(a) 10,005,895	XXX	(a) 41,266
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 3,658,994	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	426,023	159,705,714	0	0	0	0
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed	853,199	270,908,213	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	1,279,222	XXX	0	XXX	0	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	494,192	XXX	0	XXX	0	XXX
8.	Reinsurance ceded	287,206	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	781,398	XXX	0	XXX	0	XXX
10.	In force end of year	497,824	(a) 0	0	(a) 0	0	(a) 0

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	2,087	491
2.	Issued during year	5	80
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	2,092	571
	Deductions During Year:		
6.	Decreased (net)	172	26
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	172	26
9.	In force end of year	1,920	545
10.	Amount of account balance	(a) 69,208,883	(a) 6,145,808

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	27,608,451
2.	Current year's realized pre-tax capital gains/(losses) of $ 17,641,860 transferred into the reserve net of taxes of $ 6,174,651	11,467,207
3.	Adjustment for current year's liability gains/(losses) released from the reserve	98,090
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	39,173,748
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(15,836,039)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	55,009,787

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2017	(15,079,720)	(782,371)	26,052	(15,836,039)
2.	2018	(10,581,456)	324,571	37,730	(10,219,155)
3.	2019	(6,567,863)	410,925	21,331	(6,135,607)
4.	2020	(4,845,501)	412,159	15,449	(4,417,893)
5.	2021	(4,203,372)	416,100	9,398	(3,777,874)
6.	2022	(3,751,124)	412,283	3,094	(3,335,747)
7.	2023	(3,062,213)	422,816	(182)	(2,639,579)
8.	2024	(2,023,890)	447,674	(253)	(1,576,469)
9.	2025	(877,010)	469,102	(328)	(408,236)
10.	2026	529,769	489,624	(388)	1,019,005
11.	2027	1,488,233	516,774	(487)	2,004,520
12.	2028	2,775,031	545,454	(554)	3,319,931
13.	2029	4,011,631	551,676	(554)	4,562,753
14.	2030	5,489,598	574,480	(589)	6,063,489
15.	2031	6,221,621	584,793	(607)	6,805,807
16.	2032	6,726,008	610,031	(625)	7,335,414
17.	2033	6,798,370	598,245	(661)	7,395,954
18.	2034	6,750,235	562,207	(679)	7,311,763
19.	2035	6,713,955	530,959	(715)	7,244,199
20.	2036	6,679,744	492,395	(750)	7,171,389
21.	2037	6,285,217	452,653	(768)	6,737,102
22.	2038	5,667,478	414,728	(804)	6,081,402
23.	2039	4,633,627	388,370	(840)	5,021,157
24.	2040	3,635,859	346,294	(857)	3,981,296
25.	2041	2,461,236	317,593	(911)	2,777,918
26.	2042	1,121,454	279,128	(929)	1,399,653
27.	2043	382,355	239,199	(875)	620,679
28.	2044	140,785	190,383	(697)	330,471
29.	2045	53,260	136,685	(500)	189,445
30.	2046	35,137	82,987	(304)	117,820
31.	2047 and Later	0	29,290	(107)	29,183
32.	Total (Lines 1 to 31)	27,608,451	11,467,207	98,090	39,173,748

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	55,284,703	8,459,121	63,743,825	202,371	8,779,661	8,982,031	72,725,856
2. Realized capital gains/(losses) net of taxes - General Account	(1,328,249)	0	(1,328,249)	(31,658)	(58,983)	(90,641)	(1,418,890)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	60,756,608	0	60,756,608	(18,910)	(13,359,889)	(13,378,799)	47,377,809
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	12,512,649	1,656,778	14,169,427	0	141,551	141,551	14,310,977
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	127,225,712	10,115,899	137,341,611	151,803	(4,497,661)	(4,345,858)	132,995,753
9. Maximum reserve	59,591,492	9,169,905	68,761,397	800,442	42,025,364	42,825,807	111,587,204
10. Reserve objective	40,969,531	7,057,636	48,027,167	732,027	41,806,088	42,538,115	90,565,282
11. 20% of (Line 10 - Line 8)	(17,251,236)	(611,653)	(17,862,889)	116,045	9,260,750	9,376,795	(8,486,094)
12. Balance before transfers (Lines 8 + 11)	109,974,476	9,504,246	119,478,722	267,848	4,763,089	5,030,937	124,509,658
13. Transfers	0	0	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(50,382,984)	(334,341)	(50,717,325)	0	0	0	(50,717,325)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	59,591,492	9,169,905	68,761,397	267,848	4,763,089	5,030,937	73,792,333

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	743,171,890	XXX	XXX	743,171,890	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	4,425,495,914	XXX	XXX	4,425,495,914	0.0004	1,770,198	0.0023	10,178,641	0.0030	13,276,488
3.	2	High Quality	3,064,717,242	XXX	XXX	3,064,717,242	0.0019	5,822,963	0.0058	17,775,360	0.0090	27,582,455
4.	3	Medium Quality	307,554,918	XXX	XXX	307,554,918	0.0093	2,860,261	0.0230	7,073,763	0.0340	10,456,867
5.	4	Low Quality	71,580,474	XXX	XXX	71,580,474	0.0213	1,524,664	0.0530	3,793,765	0.0750	5,368,536
6.	5	Lower Quality	11,115,511	XXX	XXX	11,115,511	0.0432	480,190	0.1100	1,222,706	0.1700	1,889,637
7.	6	In or Near Default	3,382,007	XXX	XXX	3,382,007	0.0000	0	0.2000	676,401	0.2000	676,401
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	8,627,017,956	XXX	XXX	8,627,017,956	XXX	12,458,276	XXX	40,720,636	XXX	59,250,384
		PREFERRED STOCK										
10.	1	Highest Quality	11,675,000	XXX	XXX	11,675,000	0.0004	4,670	0.0023	26,853	0.0030	35,025
11.	2	High Quality	10,700,000	XXX	XXX	10,700,000	0.0019	20,330	0.0058	62,060	0.0090	96,300
12.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality	102,000	XXX	XXX	102,000	0.0213	2,173	0.0530	5,406	0.0750	7,650
14.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	22,477,000	XXX	XXX	22,477,000	XXX	27,173	XXX	94,319	XXX	138,975
		SHORT - TERM BONDS										
18.		Exempt Obligations	33,980,179	XXX	XXX	33,980,179	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	53,476,465	XXX	XXX	53,476,465	0.0004	21,391	0.0023	122,996	0.0030	160,429
20.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	87,456,644	XXX	XXX	87,456,644	XXX	21,391	XXX	122,996	XXX	160,429
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	12,832,245	XXX	XXX	12,832,245	0.0004	5,133	0.0023	29,514	0.0030	38,497
28.	2	High Quality	356,279	XXX	XXX	356,279	0.0019	677	0.0058	2,066	0.0090	3,207
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	13,188,524	XXX	XXX	13,188,524	XXX	5,810	XXX	31,581	XXX	41,703
34.		Total (Lines 9 + 17 + 25 + 33)	8,750,140,124	XXX	XXX	8,750,140,124	XXX	12,512,649	XXX	40,969,531	XXX	59,591,492

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,081,178,965	0	XXX	1,081,178,965	0.0010	1,081,179	0.0050	5,405,895	0.0065	7,027,663
44.		Commercial Mortgages - All Other - CM2 - High Quality	130,026,815	0	XXX	130,026,815	0.0035	455,094	0.0100	1,300,268	0.0130	1,690,349
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	20,084,147	0	XXX	20,084,147	0.0060	120,505	0.0175	351,473	0.0225	451,893
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,231,289,927	0	XXX	1,231,289,927	XXX	1,656,778	XXX	7,057,636	XXX	9,169,905
59.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,231,289,927	0	XXX	1,231,289,927	XXX	1,656,778	XXX	7,057,636	XXX	9,169,905

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
2.		Unaffiliated - Private	1,944,147	XXX	XXX	1,944,147	0.0000	0	0.1600	311,064	0.1600	311,064
3.		Federal Home Loan Bank	22,805,000	XXX	XXX	22,805,000	0.0000	0	0.0050	114,025	0.0080	182,440
4.		Affiliated - Life with AVR	124,194,303	XXX	XXX	124,194,303	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	0	0	0	0	0.0800 (b)	0	0.0800 (b)	0	0.0800 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16.		Affiliated - All Other	1,918,368	XXX	XXX	1,918,368	0.0000	0	0.1600	306,939	0.1600	306,939
17.		Total Common Stock (Sum of Lines 1 through 16)	150,861,818	0	0	150,861,818	XXX	0	XXX	732,027	XXX	800,442
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	297,815	XXX	XXX	297,815	0.0004	119	0.0023	685	0.0030	893
24.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	297,815	XXX	XXX	297,815	XXX	119	XXX	685	XXX	893

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	22,285,495	XXX	XXX	22,285,495	0.0004	8,914	0.0023	51,257	0.0030	66,856
31.	2	High Quality	57,548,927	XXX	XXX	57,548,927	0.0019	109,343	0.0058	333,784	0.0090	517,940
32.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	79,834,421	XXX	XXX	79,834,421	XXX	118,257	XXX	385,040	XXX	584,797
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0035	0	0.0010	0	0.0130	0
60.		Unaffiliated - In Good Standing All Other	3,862,400	0	XXX	3,862,400	0.0060	23,174	0.0175	67,592	0.0225	86,904
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	3,862,400	0	XXX	3,862,400	XXX	23,174	XXX	67,592	XXX	86,904
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	3,862,400	0	XXX	3,862,400	XXX	23,174	XXX	67,592	XXX	86,904

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
66.		Unaffiliated Private	61,339,236	XXX	XXX	61,339,236	0.0000	0	0.1600	9,814,278	0.1600	9,814,278
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69.		Affiliated Other - All Other	147,553,077	XXX	XXX	147,553,077	0.0000	0	0.1600	23,608,492	0.1600	23,608,492
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	208,892,313	XXX	XXX	208,892,313	XXX	0	XXX	33,422,770	XXX	33,422,770
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
84.		Other Short-Term Invested Assets - Schedule DA	61,000,000	XXX	0	61,000,000	0.0000	0	0.1300	7,930,000	0.1300	7,930,000
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	61,000,000	XXX	0	61,000,000	XXX	0	XXX	7,930,000	XXX	7,930,000
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	353,886,950	0	0	353,886,950	XXX	141,551	XXX	41,806,088	XXX	42,025,364

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

ASSET VALUATION RESERVE (Continued)

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

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death Claims - Disposed Of				0	0	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				0	0	0	XXX
1628906		NY	2010	10,000,000	0	10,000,000	Material misrepresentation on application
978065		CO	2017	164,442	0	164,442	Policy death benefit paid but claimant states additional amount is due
600089280		DE	2017	4,000,000	0	3,664,000	Policy matured at age 100 and only accumulation value was due at death
Adjustment to estimate				0	0	(13,828,442)	
2799999. Death Claims - Ordinary				14,164,442	0	0	XXX
3199999. Death Claims - Resisted				14,164,442	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				14,164,442	0	0	XXX
5399999 - Totals				14,164,442	0	0	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	190,376,497	XXX	190,376,497	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	190,519,442	XXX	190,519,442	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	187,633,824	98.5	187,633,824	98.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	187,633,824	98.5	187,633,824	98.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	53,708,101	28.2	53,708,101	28.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	3,047,442	1.6	3,047,442	1.6	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	70,834	0.0	70,834	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	56,826,377	29.8	56,826,377	29.8	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	(47,384,413)	(24.9)	(47,384,413)	(24.9)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(6,556,346)	(3.4)	(6,556,346)	(3.4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(6,556,346)	(3.4)	(6,556,346)	(3.4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101. Funds withheld interest income	(6,213,458)	(3.3)	(6,213,458)	(3.3)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102. Reserve adj on reinsurance ceded	(41,170,955)	(21.6)	(41,170,955)	(21.6)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(47,384,413)	(24.9)	(47,384,413)	(24.9)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	0	0	0	0	0	0	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	(1,709,949)	(1,709,949)	0	0	0	0	0	0	0
4. Total premium reserves, current year	(1,709,949)	(1,709,949)	0	0	0	0	0	0	0
5. Total premium reserves, prior year	(1,567,004)	(1,567,004)	0	0	0	0	0	0	0
6. Increase in total premium reserves	(142,945)	(142,945)	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	374,203,754	374,203,754	0	0	0	0	0	0	0
2. Total prior year	317,651,337	317,651,337	0	0	0	0	0	0	0
3. Increase	56,552,417	56,552,417	0	0	0	0	0	0	0
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	55,820,609	55,820,609	0	0	0	0	0	0	0
1.2 On claims incurred during current year	75,260,798	75,260,798	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	30,583,609	30,583,609	0	0	0	0	0	0	0
2.2 On claims incurred during current year	343,620,145	343,620,145	0	0	0	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	86,404,218	86,404,218	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	317,651,337	317,651,337	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2	(231,247,119)	(231,247,119)	0	0	0	0	0	0	0
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	899,919,279	899,355,364	0	0	(12)	0	0	0	563,927
2. Premiums earned	899,925,781	899,355,364	0	0	4,055	0	0	0	566,362
3. Incurred claims	732,746,089	732,314,344	0	0	(51,300)	0	0	0	483,045
4. Commissions	173,085,904	172,951,230	0	0	6,995	0	0	0	127,679
B. Reinsurance Ceded:									
1. Premiums written	709,565,674	708,978,867	0	0	4,069	18,811	0	0	563,927
2. Premiums earned	709,429,584	708,835,922	0	0	8,071	19,229	0	0	566,362
3. Incurred claims	545,120,591	544,680,520	0	0	(34,507)	(8,467)	0	0	483,045
4. Commissions	119,377,803	119,243,129	0	0	6,995	0	0	0	127,679

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	0	0	8,326	8,326
2. Beginning Claim Reserves and Liabilities	0	0	37,704	37,704
3. Ending Claim Reserves and Liabilities	0	0	26,387	26,387
4. Claims Paid	0	0	19,643	19,643
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	732,746,089	732,746,089
6. Beginning Claim Reserves and Liabilities	0	0	318,121,489	318,121,489
7. Ending Claim Reserves and Liabilities	0	0	374,781,729	374,781,729
8. Claims Paid	0	0	676,085,849	676,085,849
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	545,120,591	545,120,591
10. Beginning Claim Reserves and Liabilities	0	0	144,034,222	144,034,222
11. Ending Claim Reserves and Liabilities	0	0	186,998,103	186,998,103
12. Claims Paid	0	0	502,156,710	502,156,710
D. Net:				
13. Incurred Claims	0	0	187,633,824	187,633,824
14. Beginning Claim Reserves and Liabilities	0	0	174,124,971	174,124,971
15. Ending Claim Reserves and Liabilities	0	0	187,810,013	187,810,013
16. Claims Paid	0	0	173,948,782	173,948,782
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	0	0	187,633,824	187,633,824
18. Beginning Reserves and Liabilities	0	0	174,124,971	174,124,971
19. Ending Reserves and Liabilities	0	0	187,810,013	187,810,013
20. Paid Claims and Cost Containment Expenses	0	0	173,948,782	173,948,782

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
15321	98-0138339	05/01/1997	Security Life of Denver International Limited	AZ	OTH/I	15,422,171	15,870	46,420	0	0	0
15321	98-0138339	01/01/1998	Security Life of Denver International Limited	AZ	OTH/I	6,780,880	3,281	34,952	0	0	0
15321	98-0138339	01/01/2000	Security Life of Denver International Limited	AZ	YRT/I	226,835,549	1,314,952	584,726	0	0	0
0199999. General Account - U.S. Affiliates - Captive						249,038,600	1,334,103	666,098	0	0	0
66109	35-0838945	01/01/1984	MIDWESTERN UNITED LIFE INS CO	IN	YRT/I	778,168	31,250	36,565	1,365	0	0
66109	35-0838945	01/01/1984	Midwestern United Life Insurance Company	IN	YRT/I	1,635,056	0	50,514	0	0	0
61360	53-0242530	05/01/1971	RELIASTAR LIFE INS CO OF NY	NY	YRT/I	94,133	2,702	6,835	145	0	0
61360	53-0242530	06/01/1987	RELIASTAR LIFE INS CO OF NY	NY	YRT/I	34,970,600	330,768	307,745	81,445	0	0
61360	53-0242530	06/01/1987	RELIASTAR LIFE INS CO OF NY	NY	CO/I	856,985	77,300	10,545	1,094	0	0
61360	53-0242530	04/01/1989	RELIASTAR LIFE INS CO OF NY	NY	CO/I	1,989,098	15,233	23,583	2,999	0	0
61360	53-0242530	04/01/1995	RELIASTAR LIFE INS CO OF NY	NY	YRT/I	11,186,485	63,345	73,310	32,862	0	0
67105	41-0451140	04/01/1989	RELIASTAR LIFE INS CO	MN	CO/I	3,027,138	19,929	28,531	4,713	0	0
67105	41-0451140	01/01/1993	RELIASTAR LIFE INS CO	MN	YRT/I	824,123	10,488	9,428	1,518	0	0
67105	41-0451140	03/01/1995	RELIASTAR LIFE INS CO	MN	YRT/I	19,713,790	145,284	150,148	26,056	0	0
67105	41-0451140	09/01/1997	RELIASTAR LIFE INS CO	MN	YRT/I	89,874,706	993,998	420,136	199,720	0	0
61360	53-0242530	04/01/2011	ReliaStar Life Ins. Co of New York	NY	CO/I	1,199,941,605	384,684,218	12,792,170	1,433,048	0	0
67105	41-0451140	07/01/2005	ReliaStar Life Insurance Company	MN	OTH/I	0	219,622,949	2,516,553	0	0	0
67105	41-0451140	07/01/2005	ReliaStar Life Insurance Company	MN	OTH/I	0	133,447,163	798,169	0	0	0
67105	41-0451140	07/01/2005	ReliaStar Life Insurance Company	MN	OTH/I	0	114,354,300	489,398	0	0	0
67105	41-0451140	04/01/2011	ReliaStar Life Insurance Company	MN	CO/I	56,195,195	18,831,846	650,533	26,606	0	0
67105	41-0451140	01/01/2014	ReliaStar Life Insurance Company	MN	CO/I	505,327,700	336,540,422	3,869,293	1,645,520	0	0
80942	41-0991508	05/01/1987	VOYA INS & ANN CO	IA	CO/I	820,346	650	1,042	1,238	0	0
80942	41-0991508	05/01/1988	VOYA INS & ANN CO	IA	YRT/I	6,462,804	112,783	124,246	11,758	0	0
80942	41-0991508	10/01/1992	VOYA INS & ANN CO	IA	OTH/I	629,345	14	26,500	1,081	0	0
80942	41-0991508	09/01/1994	VOYA INS & ANN CO	IA	YRT/I	9,609,271	151,318	166,698	18,127	0	0
80942	41-0991508	09/01/1994	VOYA INS & ANN CO	IA	YRT/I	3,452,110	57,877	62,119	5,790	0	0
80942	41-0991508	01/01/1995	VOYA INS & ANN CO	IA	YRT/I	3,921,303	161,273	265,888	6,537	0	0
80942	41-0991508	09/01/1995	VOYA INS & ANN CO	IA	YRT/I	8,411,619	1,933	143,533	31,112	0	0
80942	41-0991508	12/01/1996	VOYA INS & ANN CO	IA	YRT/I	302,629	2,057	686	467	0	0
80942	41-0991508	01/01/2000	Voya Insurance and Annuity Company	IA	CO/I	28,723,717	21,621,042	0	0	0	0
0299999. General Account - U.S. Affiliates - Other						1,988,747,926	1,231,280,142	23,024,168	3,533,201	0	0
0399999. Total General Account - U.S. Affiliates						2,237,786,526	1,232,614,245	23,690,266	3,533,201	0	0
0699999. Total General Account - Non-U.S. Affiliates						0	0	0	0	0	0
0799999. Total General Account - Affiliates						2,237,786,526	1,232,614,245	23,690,266	3,533,201	0	0
62200	95-2496321	09/01/1982	ACCORDIA LIFE & ANN CO	IA	CO/I	162,002	1,250	(2,061)	608	0	0
62200	95-2496321	01/01/1986	ACCORDIA LIFE & ANN CO	IA	OTH/I	1,309,793	803	7,621	2,003	0	0
62200	95-2496321	01/01/1994	ACCORDIA LIFE & ANN CO	IA	YRT/I	26,958,205	418,526	553,467	(73,848)	0	0
62200	95-2496321	06/01/1994	ACCORDIA LIFE & ANN CO	IA	YRT/I	1,237,047	283	20,350	1,892	0	0
62200	95-2496321	07/01/1995	ACCORDIA LIFE & ANN CO	IA	CO/I	1,161,915	25,462	29,826	2,030	0	0
62200	95-2496321	10/01/1995	ACCORDIA LIFE & ANN CO	IA	YRT/I	100,697,539	4,456,612	49,861	215,815	0	0
62200	95-2496321	01/01/1996	ACCORDIA LIFE & ANN CO	IA	YRT/I	202,741	946	3,618	310	0	0
62200	95-2496321	01/01/1996	ACCORDIA LIFE & ANN CO	IA	YRT/I	13,512,648	73,743	212,281	20,754	0	0
62200	95-2496321	03/01/1997	ACCORDIA LIFE & ANN CO	IA	YRT/I	13,383,617	483,833	873,685	86,569	0	0
62200	95-2496321	04/01/1997	ACCORDIA LIFE & ANN CO	IA	YRT/I	49,894,919	1,075,264	997,282	478,771	0	0
62200	95-2496321	01/01/1998	ACCORDIA LIFE & ANN CO	IA	CO/I	5,298,253	38,006	12,516	230,469	0	0
62200	95-2496321	03/01/2000	ACCORDIA LIFE & ANN CO	IA	YRT/I	2,363,351	20,355	5,984	3,615	0	0
62200	95-2496321	04/01/2002	ACCORDIA LIFE & ANN CO	IA	CO/I	0	0	0	22,500	0	0
62200	95-2496321	04/01/2002	ACCORDIA LIFE & ANN CO	IA	CO/I	61,457,657	1,433,778	475,501	123,263	0	0
62200	95-2496321	04/01/2002	ACCORDIA LIFE & ANN CO	IA	CO/I	146,054,152	2,943,423	397,461	331,107	0	0
62200	95-2496321	01/01/2003	ACCORDIA LIFE & ANN CO	IA	YRT/I	168,821,094	5,365,317	1,675,983	858,462	0	0
62200	95-2496321	02/01/2003	ACCORDIA LIFE & ANN CO	IA	YRT/I	143,598,119	1,307,422	806,691	784,203	0	0
62200	95-2496321	06/01/2003	ACCORDIA LIFE & ANN CO	IA	YRT/I	239,395	2,381	1,504	366	0	0
62200	95-2496321	07/01/2003	ACCORDIA LIFE & ANN CO	IA	YRT/I	1,910,870	9,842	8,224	2,918	0	0
90611	41-1366075	10/15/2003	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	13,035,754	133,243	2,855,892	18,490	0	0
90611	41-1366075	02/02/2004	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	38,123,338	18,110	96,691	48,273	0	0
90611	41-1366075	02/02/2004	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	249,693,301	10,467,343	440,221	310,603	0	0
70866	42-0930962	05/01/1995	ALLSTATE ASSUR CO	IL	YRT/I	59,797	772	(205)	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70866	42-0930962	01/01/2000	ALLSTATE ASSUR CO	IL	CO/I	219,413	2,838	77	0	0	0
70866	42-0930962	08/15/2003	ALLSTATE ASSUR CO	IL	CO/I	38,439	497	85	0	0	0
70874	36-2608394	06/01/2002	ALLSTATE LIFE INS CO OF NY	NY	CO/I	159,456,855	2,795,491	203,681	197,617	0	0
60186	36-2554642	01/01/1984	ALLSTATE LIFE INS CO	IL	OTH/I	942,364	101	1,395	1,417	0	0
60186	36-2554642	06/15/1991	ALLSTATE LIFE INS CO	IL	OTH/I	124,167	118	(22,850)	205	0	0
60186	36-2554642	10/01/1991	ALLSTATE LIFE INS CO	IL	YRT/I	7,170,235	57,533	43,302	26,213	0	0
60186	36-2554642	12/01/1991	ALLSTATE LIFE INS CO	IL	CO/I	842,601	4,636	12,164	0	0	0
60186	36-2554642	12/01/1993	ALLSTATE LIFE INS CO	IL	YRT/I	7,381,501	131,240	96,778	11,427	0	0
60186	36-2554642	05/01/1994	ALLSTATE LIFE INS CO	IL	YRT/I	77,340	600	750	118	0	0
60186	36-2554642	05/01/1995	ALLSTATE LIFE INS CO	IL	CO/I	38,458,000	96,260	150,369	180,335	0	0
60186	36-2554642	09/15/1995	ALLSTATE LIFE INS CO	IL	YRT/I	10,735,517	127,962	143,440	16,693	0	0
60186	36-2554642	06/01/1996	ALLSTATE LIFE INS CO	IL	YRT/I	5,896	14	14	9	0	0
60186	36-2554642	06/01/1998	ALLSTATE LIFE INS CO	IL	YRT/I	605,637	3,761	4,165	1,995	0	0
60186	36-2554642	01/15/1999	ALLSTATE LIFE INS CO	IL	YRT/I	636,056	2,925	1,567	973	0	0
60186	36-2554642	03/01/1999	ALLSTATE LIFE INS CO	IL	CO/I	2,030,574	14,308	15,971	202,739	0	0
60186	36-2554642	05/05/1999	ALLSTATE LIFE INS CO	IL	YRT/I	4,572,240	24,681	12,267	7,180	0	0
60186	36-2554642	01/01/2000	ALLSTATE LIFE INS CO	IL	CO/I	290,427,826	927,861	397,922	256,082	0	0
60186	36-2554642	01/01/2000	ALLSTATE LIFE INS CO	IL	CO/I	2,026,424,967	36,410,689	1,956,407	3,535,878	0	0
60186	36-2554642	10/15/2002	ALLSTATE LIFE INS CO	IL	OTH/I	2,401,471,145	85,660,141	7,881,064	6,001,316	0	0
60186	36-2554642	12/31/2002	ALLSTATE LIFE INS CO	IL	OTH/I	2,458,388,068	41,877,730	9,286,272	5,066,687	0	0
60186	36-2554642	02/03/2003	ALLSTATE LIFE INS CO	IL	YRT/I	2,412,864	16,262	5,945	3,706	0	0
60186	36-2554642	08/15/2003	ALLSTATE LIFE INS CO	IL	CO/I	72,804,688	335,367	114,648	91,439	0	0
60186	36-2554642	08/15/2003	ALLSTATE LIFE INS CO	IL	CO/I	328,532,166	5,617,742	517,791	511,198	0	0
60186	36-2554642	11/17/2003	ALLSTATE LIFE INS CO	IL	YRT/I	15,491,403	40,879	8,352	23,750	0	0
60186	36-2554642	07/29/2004	ALLSTATE LIFE INS CO	IL	YRT/I	7,271,488	36,380	39,282	11,104	0	0
92738	42-1153896	04/01/1996	AMERICAN EQUITY INVEST LIFE INS C	IA	YRT/I	416,838	5,494	6,580	638	0	0
60399	39-6040365	10/01/2000	AMERICAN FAMILY LIFE INS CO	WI	CO/I	5,912,807,654	100,509,522	11,592,594	3,612,861	0	0
60399	39-6040365	07/01/2003	AMERICAN FAMILY LIFE INS CO	WI	YRT/I	8,700,792	39,751	13,102	10,810	0	0
60399	39-6040365	07/01/2003	AMERICAN FAMILY LIFE INS CO	WI	CO/I	1,967,487,408	31,836,320	3,281,585	1,786,665	0	0
60399	39-6040365	01/17/2005	AMERICAN FAMILY LIFE INS CO	WI	CO/I	634,933,274	7,031,242	1,208,215	815,674	0	0
60488	25-0598210	01/01/1986	AMERICAN GEN LIFE INS CO	TX	YRT/I	160,513	2,979	3,266	245	0	0
60488	25-0598210	11/01/1986	AMERICAN GEN LIFE INS CO	TX	CO/I	8,343,046	219,931	63,262	13,025	0	0
60488	25-0598210	01/01/1987	AMERICAN GEN LIFE INS CO	TX	YRT/I	1,069,322	3,538	17,364	1,635	0	0
60488	25-0598210	01/01/1987	AMERICAN GEN LIFE INS CO	TX	OTH/I	10,857,195	17,821	241,382	16,915	0	0
60488	25-0598210	08/01/1988	AMERICAN GEN LIFE INS CO	TX	CO/I	1,754,733	25,306	36,931	2,736	0	0
60488	25-0598210	06/01/1989	AMERICAN GEN LIFE INS CO	TX	YRT/I	47,854	722	1,205	73	0	0
60488	25-0598210	06/01/1989	AMERICAN GEN LIFE INS CO	TX	CO/I	185,784	9,291	5,146	280	0	0
60488	25-0598210	01/01/1990	AMERICAN GEN LIFE INS CO	TX	YRT/I	1,686,310	31,903	95,177	2,580	0	0
60488	25-0598210	10/01/1991	AMERICAN GEN LIFE INS CO	TX	CO/I	946,022	11,424	13,593	1,166	0	0
60488	25-0598210	06/01/1992	AMERICAN GEN LIFE INS CO	TX	YRT/I	255,880	8,254	14,585	391	0	0
60488	25-0598210	06/01/1992	AMERICAN GEN LIFE INS CO	TX	YRT/I	46,633,888	1,978,656	1,697,703	71,267	0	0
60488	25-0598210	01/01/1994	AMERICAN GEN LIFE INS CO	TX	YRT/I	10,084,614	63,786	112,838	15,383	0	0
60488	25-0598210	06/01/1995	AMERICAN GEN LIFE INS CO	TX	YRT/I	8,544,961	200,768	660,119	6,829,633	0	0
60488	25-0598210	09/01/1995	AMERICAN GEN LIFE INS CO	TX	YRT/I	2,700,641	723	4,994	4,327	0	0
60488	25-0598210	01/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	86,246	2,070	4,802	132	0	0
60488	25-0598210	01/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	265,993	665	1,260	370	0	0
60488	25-0598210	01/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	11,463,299	22,137	36,125	102,009	0	0
60488	25-0598210	01/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	22,798,086	56,361	122,251	35,638	0	0
60488	25-0598210	03/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	16,461,017	1,197,639	778,842	400,087	0	0
60488	25-0598210	03/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	37,424,783	1,521,712	1,197,598	346,500	0	0
60488	25-0598210	07/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	33,199,803	224,006	289,049	270,962	0	0
60488	25-0598210	07/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	43,361,868	231,789	664,557	1,049,151	0	0
60488	25-0598210	04/01/1997	AMERICAN GEN LIFE INS CO	TX	CO/I	61,767	6,436	(295)	93	0	0
60488	25-0598210	10/15/1997	AMERICAN GEN LIFE INS CO	TX	CO/I	63,920,821	539,011	379,896	84,106	0	0
60488	25-0598210	10/15/1997	AMERICAN GEN LIFE INS CO	TX	CO/I	129,306,154	1,086,919	597,121	236,638	0	0
60488	25-0598210	10/15/1997	AMERICAN GEN LIFE INS CO	TX	CO/I	132,772,273	1,005,889	294,139	181,327	0	0
60488	25-0598210	07/01/1998	AMERICAN GEN LIFE INS CO	TX	CO/I	242,446,640	1,693,912	432,680	482,323	0	0
60488	25-0598210	09/05/1998	AMERICAN GEN LIFE INS CO	TX	YRT/I	21,714,541	434,992	456,770	972,760	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
60488	25-0598210	10/01/1998	AMERICAN GEN LIFE INS CO	TX	YRT/I	437,039	2,733	3,812	668	0	0
60488	25-0598210	10/01/1998	AMERICAN GEN LIFE INS CO	TX	YRT/I	635,255	5,209	4,933	1,054	0	0
60488	25-0598210	10/01/1998	AMERICAN GEN LIFE INS CO	TX	YRT/I	112,438,610	1,891,794	1,449,611	6,621,461	0	0
60488	25-0598210	02/01/2000	AMERICAN GEN LIFE INS CO	TX	CO/I	1,859,891,676	60,128,688	3,514,405	3,337,293	0	0
60488	25-0598210	03/01/2001	AMERICAN GEN LIFE INS CO	TX	YRT/I	31,735,543	468,872	216,964	1,021,717	0	0
60488	25-0598210	03/01/2001	AMERICAN GEN LIFE INS CO	TX	YRT/I	220,833,890	6,355,632	2,944,338	12,082,847	0	0
60488	25-0598210	08/01/2001	AMERICAN GEN LIFE INS CO	TX	CO/I	3,943,755	126,640	11,482	4,894	0	0
60488	25-0598210	12/01/2002	AMERICAN GEN LIFE INS CO	TX	CO/I	3,034,029	108,932	8,612	3,666	0	0
60488	25-0598210	12/01/2002	AMERICAN GEN LIFE INS CO	TX	CO/I	1,940,194,118	63,630,109	3,206,084	3,087,624	0	0
60518	52-0696632	03/01/1949	AMERICAN HLTH & LIFE INS CO	TX	YRT/I	0	0	(4,519)	0	0	0
83860	71-0359418	10/01/1968	AMERICAN HOME LIFE INS CO	AR	YRT/I	45,998	2,628	856	70	0	0
67253	86-0176254	10/01/1981	AMERICAN LIFE & SECURITY CORP	NE	YRT/I	147,576	6,453	22,794	226	0	0
67989	46-0260270	01/01/1941	AMERICAN MEMORIAL LIFE INS CO	SD	YRT/I	5,517	187	447	9	0	0
67989	46-0260270	08/01/1949	AMERICAN MEMORIAL LIFE INS CO	SD	YRT/I	0	0	24	0	0	0
67989	46-0260270	05/01/1982	AMERICAN MEMORIAL LIFE INS CO	SD	YRT/I	95,828	2,503	3,982	147	0	0
67989	46-0260270	08/01/1982	AMERICAN MEMORIAL LIFE INS CO	SD	CO/I	2,721,619	23,058	32,003	3,574	0	0
67989	46-0260270	12/01/1982	AMERICAN MEMORIAL LIFE INS CO	SD	YRT/I	496,369	7,102	8,356	785	0	0
67989	46-0260270	12/01/1984	AMERICAN MEMORIAL LIFE INS CO	SD	YRT/I	1,699,031	24,889	17,268	2,981	0	0
60739	74-0484030	06/01/1986	AMERICAN NATL INS CO	TX	OTH/I	101,490	91	1,147	155	0	0
60739	74-0484030	07/01/1997	AMERICAN NATL INS CO	TX	CO/I	10,942,725	222,466	162,052	14,368	0	0
60739	74-0484030	11/01/1997	AMERICAN NATL INS CO	TX	YRT/I	113,146,770	392,786	715,290	175,844	0	0
80624	13-1851754	01/01/1989	AMERICAN PROGRESSIVE L&H INS OF N	NY	YRT/I	0	0	273	0	0	0
80624	13-1851754	01/01/1989	AMERICAN PROGRESSIVE L&H INS OF N	NY	YRT/I	22,534,867	239,451	421,498	112,009	0	0
60836	42-0113630	03/29/1982	AMERICAN REPUBLIC INS CO	IA	YRT/I	95,828	1,205	2,032	147	0	0
60836	42-0113630	03/29/1982	AMERICAN REPUBLIC INS CO	IA	OTH/I	123,703	2	247	189	0	0
60836	42-0113630	03/29/1982	AMERICAN REPUBLIC INS CO	IA	OTH/I	776,589	16	38,237	1,188	0	0
60836	42-0113630	11/01/1982	AMERICAN REPUBLIC INS CO	IA	OTH/I	31,759,932	648	250,147	49,311	0	0
60836	42-0113630	02/01/1985	AMERICAN REPUBLIC INS CO	IA	OTH/I	3,184,383	66	34,602	5,014	0	0
60836	42-0113630	09/01/1985	AMERICAN REPUBLIC INS CO	IA	YRT/I	1,763,244	403	14,503	2,697	0	0
60836	42-0113630	02/01/1993	AMERICAN REPUBLIC INS CO	IA	YRT/I	2,196,681	28,170	37,649	3,415	0	0
60895	35-0145825	02/01/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	249,464,349	6,571,445	477,139	103,651	0	0
60895	35-0145825	03/01/2002	AMERICAN UNITED LIFE INS CO	IN	YRT/I	24,451,614	190,856	129,606	32,751	0	0
61999	35-0810610	04/01/1993	AMERICO FIN LIFE & ANN INS CO	TX	OTH/I	2,392,999	1,828	27,354	3,675	0	0
61999	35-0810610	01/01/1998	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	73,946	9	315	112	0	0
61999	35-0810610	05/01/1998	AMERICO FIN LIFE & ANN INS CO	TX	YRT/I	101,640,348	82,312	416,465	433,414	0	0
61999	35-0810610	03/01/1999	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	0	0	158	327	0	0
61999	35-0810610	01/01/2000	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	12,505,389	110,579	49,909	16,562	0	0
61999	35-0810610	07/01/2001	AMERICO FIN LIFE & ANN INS CO	TX	OTH/I	2,404,662	913	13,787	3,706	0	0
61999	35-0810610	01/01/2002	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	40,289,885	2,891,280	116,580	49,443	0	0
61999	35-0810610	01/01/2002	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	87,341,713	5,109,360	216,139	109,262	0	0
61999	35-0810610	09/01/2002	AMERICO FIN LIFE & ANN INS CO	TX	YRT/I	2,922,283	1,776	9,467	3,757	0	0
61999	35-0810610	09/01/2002	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	5,266,623	190,934	31,913	6,508	0	0
61999	35-0810610	01/01/2003	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	6,311,377	97,317	14,078	8,176	0	0
60033	13-3758127	06/01/1987	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	11,605,020	48,498	913,264	0	0	0
60033	13-3758127	06/01/1987	AMERITAS LIFE INS CORP OF NY	NY	CO/I	862,206	14,586	207,962	0	0	0
60033	13-3758127	04/01/1988	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	6,404,904	55,884	45,412	227,256	0	0
60033	13-3758127	07/01/1993	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	1,706,173	14,987	10,577	2,698	0	0
60033	13-3758127	10/21/1996	AMERITAS LIFE INS CORP OF NY	NY	CO/I	18,470,836	197,305	997,736	726,083	0	0
60033	13-3758127	03/01/2000	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	17,807,352	173,255	54,414	27,356	0	0
60033	13-3758127	01/18/2002	AMERITAS LIFE INS CORP OF NY	NY	OTH/I	7,117,695	464,828	(652,862)	17,083	0	0
60033	13-3758127	06/01/2002	AMERITAS LIFE INS CORP OF NY	NY	CO/I	69,704,782	2,238,078	175,992	118,650	0	0
60033	13-3758127	10/01/2002	AMERITAS LIFE INS CORP OF NY	NY	CO/I	27,975,775	917,757	26,309	35,851	0	0
60033	13-3758127	04/01/2003	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	1,511,086	50,140	20,414	2,321	0	0
60033	13-3758127	04/01/2003	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	2,341,168	55,873	33,181	3,645	0	0
60033	13-3758127	10/01/2003	AMERITAS LIFE INS CORP OF NY	NY	CO/I	17,006,951	212,522	16,558	21,198	0	0
61301	47-0098400	06/01/1987	AMERITAS LIFE INS CORP	NE	YRT/I	27,151,667	111,263	318,560	150,647	0	0
61301	47-0098400	06/01/1987	AMERITAS LIFE INS CORP	NE	YRT/I	72,189,768	352,170	747,728	91,041	0	0
61301	47-0098400	06/01/1987	AMERITAS LIFE INS CORP	NE	CO/I	20,626,747	334,221	197,712	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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61301	47-0098400	09/01/1987	AMERITAS LIFE INS CORP	NE	OTH/I	45,000,598	866,757	838,787	89,534	0	0
61301	47-0098400	01/01/1988	AMERITAS LIFE INS CORP	NE	YRT/I	1,378,705	43,924	173,808	2,234	0	0
61301	47-0098400	04/01/1988	AMERITAS LIFE INS CORP	NE	YRT/I	42,139,245	1,160,238	919,467	468,729	0	0
61301	47-0098400	05/01/1988	AMERITAS LIFE INS CORP	NE	YRT/I	251,550	694	1,498	385	0	0
61301	47-0098400	01/01/1992	AMERITAS LIFE INS CORP	NE	YRT/I	22,072,840	337,976	355,526	445,173	0	0
61301	47-0098400	04/01/1992	AMERITAS LIFE INS CORP	NE	YRT/I	2,196,040	16,394	18,253	3,651	0	0
61301	47-0098400	07/01/1992	AMERITAS LIFE INS CORP	NE	YRT/I	111,031,241	330,369	876,540	178,787	0	0
61301	47-0098400	10/01/1992	AMERITAS LIFE INS CORP	NE	YRT/I	6,826,495	155,072	407,042	11,081	0	0
61301	47-0098400	07/01/1993	AMERITAS LIFE INS CORP	NE	YRT/I	52,247,130	986,480	767,228	458,481	0	0
61301	47-0098400	11/01/1994	AMERITAS LIFE INS CORP	NE	YRT/I	200,479	6,759	5,583	307	0	0
61301	47-0098400	12/01/1995	AMERITAS LIFE INS CORP	NE	YRT/I	897,527	4,232	45,119	1,373	0	0
61301	47-0098400	01/01/1996	AMERITAS LIFE INS CORP	NE	YRT/I	9,932,330	222,934	227,700	15,645	0	0
61301	47-0098400	10/21/1996	AMERITAS LIFE INS CORP	NE	CO/I	301,556,039	3,527,718	3,980,943	156,205	0	0
61301	47-0098400	06/01/1997	AMERITAS LIFE INS CORP	NE	YRT/I	73,325	237	2,437	110	0	0
61301	47-0098400	08/01/1999	AMERITAS LIFE INS CORP	NE	YRT/I	3,566,576	8,219	(13,327)	6,869	0	0
61301	47-0098400	08/01/1999	AMERITAS LIFE INS CORP	NE	YRT/I	27,802,767	49,866	160,362	42,326	0	0
61301	47-0098400	03/01/2000	AMERITAS LIFE INS CORP	NE	YRT/I	34,716,231	368,778	223,744	95,764	0	0
61301	47-0098400	06/01/2000	AMERITAS LIFE INS CORP	NE	YRT/I	21,460	146	0	0	0	0
61301	47-0098400	06/01/2000	AMERITAS LIFE INS CORP	NE	YRT/I	39,656,565	113,102	225,165	60,768	0	0
61301	47-0098400	06/01/2000	AMERITAS LIFE INS CORP	NE	YRT/I	51,209,763	158,259	56,017	133,320	0	0
61301	47-0098400	06/01/2000	AMERITAS LIFE INS CORP	NE	YRT/I	103,821,802	263,581	512,064	331,202	0	0
61301	47-0098400	07/01/2001	AMERITAS LIFE INS CORP	NE	YRT/I	0	0	(82,974)	0	0	0
61301	47-0098400	07/01/2001	AMERITAS LIFE INS CORP	NE	CO/I	861,361,493	27,260,141	1,983,797	347,882	0	0
61301	47-0098400	01/18/2002	AMERITAS LIFE INS CORP	NE	OTH/I	96,295,400	882,895	416,650	658,147	0	0
61301	47-0098400	06/01/2002	AMERITAS LIFE INS CORP	NE	CO/I	257,554,633	6,876,348	400,046	510,562	0	0
61301	47-0098400	10/01/2002	AMERITAS LIFE INS CORP	NE	YRT/I	774,519	2,823	3,292	1,183	0	0
61301	47-0098400	04/01/2003	AMERITAS LIFE INS CORP	NE	YRT/I	9,099,487	452,020	374,970	11,625	0	0
61301	47-0098400	04/01/2003	AMERITAS LIFE INS CORP	NE	YRT/I	11,448,818	311,146	260,850	106,901	0	0
61301	47-0098400	09/01/2003	AMERITAS LIFE INS CORP	NE	YRT/I	46,833,055	13,749,398	792,130	256,150	0	0
61301	47-0098400	10/01/2003	AMERITAS LIFE INS CORP	NE	YRT/I	191,516	432	82	292	0	0
71439	38-1843471	07/12/1973	ASSURITY LIFE INS CO	NE	OTH/I	23,493,202	489	245,268	37,186	0	0
71439	38-1843471	01/01/1985	ASSURITY LIFE INS CO	NE	YRT/I	915,145	217	13,869	1,985	0	0
71439	38-1843471	04/01/1985	ASSURITY LIFE INS CO	NE	OTH/I	47,142,516	1,019	395,037	77,523	0	0
71439	38-1843471	10/01/1985	ASSURITY LIFE INS CO	NE	YRT/I	0	0	0	2,229	0	0
71439	38-1843471	10/01/1985	ASSURITY LIFE INS CO	NE	YRT/I	702,025	161	9,610	1,081	0	0
71439	38-1843471	01/01/1994	ASSURITY LIFE INS CO	NE	YRT/I	14,572,001	3,338	116,723	22,641	0	0
71439	38-1843471	07/01/1998	ASSURITY LIFE INS CO	NE	CO/I	25,301,037	18,670	38,737	40,196	0	0
71439	38-1843471	01/01/2000	ASSURITY LIFE INS CO	NE	CO/I	39,343,314	423,368	120,706	49,243	0	0
71439	38-1843471	06/01/2004	ASSURITY LIFE INS CO	NE	CO/I	819,888	9,034	2,432	1,236	0	0
68039	13-2570714	07/01/1991	ATHENE ANN & LIFE ASSUR CO OF NY	NY	CO/I	2,126,350	831,281	94,454	32,739	0	0
68039	13-2570714	01/01/1997	ATHENE ANN & LIFE ASSUR CO OF NY	NY	CO/I	1,091,543	8,637	16,417	3,303	0	0
68039	13-2570714	09/01/2003	ATHENE ANN & LIFE ASSUR CO OF NY	NY	CO/I	1,201,370	389,077	66,623	41,682	0	0
61689	42-0175020	09/01/1982	ATHENE ANN & LIFE CO	IA	CO/I	7,488,015	166,308	89,746	9,183	0	0
61689	42-0175020	05/01/1987	ATHENE ANN & LIFE CO	IA	YRT/I	624,605	12,870	20,257	955	0	0
61689	42-0175020	01/01/1994	ATHENE ANN & LIFE CO	IA	YRT/I	6,104,670	161,375	252,086	9,395	0	0
61689	42-0175020	06/01/1994	ATHENE ANN & LIFE CO	IA	YRT/I	1,935,891	12,006	54,635	2,961	0	0
61492	44-0188050	10/01/1989	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	12,397,430	116,434	196,023	19,767	0	0
61492	44-0188050	07/01/1991	ATHENE ANNUITY & LIFE ASSUR CO	DE	OTH/I	28,749	113	408	0	0	0
61492	44-0188050	01/01/1993	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	51,628	66	11,006	79	0	0
61492	44-0188050	07/01/1997	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	758,258	5,615	5,217	1,160	0	0
61492	44-0188050	09/01/1997	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	12,138,291	120,233	45,704	14,885	0	0
61492	44-0188050	04/01/1998	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	851,179	7,636	2,445	1,304	0	0
61492	44-0188050	01/01/2000	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	1,351,159	38,901	(3,116)	1,657	0	0
61492	44-0188050	04/02/2001	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	8,793,681	45,167	17,613	14,246	0	0
61492	44-0188050	01/01/2004	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	30,135,757	1,088,041	91,343	37,318	0	0
63932	13-1970218	07/01/1988	ATHENE LIFE INS CO OF NY	NY	CO/I	12,064	39	(5,468)	2,983	0	0
63932	13-1970218	08/01/1989	ATHENE LIFE INS CO OF NY	NY	YRT/I	0	0	0	825	0	0
84522	38-2043661	06/15/1988	AUTO CLUB LIFE INS CO	MI	OTH/I	1,174,035	15,711	4,091	1,875	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
61190	38-1814333	06/01/2003	AUTO OWNERS LIFE INS CO	MI	CO/I	14,261,245	13,341	34,765	17,489	0	0
62944	13-5570651	12/01/1986	AXA EQUITABLE LIFE INS CO	NY	YRT/I	3,725,937	168,126	287,815	5,695	0	0
62944	13-5570651	06/01/1993	AXA EQUITABLE LIFE INS CO	NY	YRT/I	1,809,406	26,150	6,431	2,767	0	0
62944	13-5570651	06/01/1993	AXA EQUITABLE LIFE INS CO	NY	YRT/I	6,863,777	49,527	120,175	11,109	0	0
62944	13-5570651	06/01/1993	AXA EQUITABLE LIFE INS CO	NY	YRT/I	31,593,932	324,460	417,627	49,017	0	0
62944	13-5570651	06/01/1993	AXA EQUITABLE LIFE INS CO	NY	YRT/I	70,273,807	959,536	491,482	87,524	0	0
62944	13-5570651	01/01/1999	AXA EQUITABLE LIFE INS CO	NY	YRT/I	41,919,344	218,057	260,941	92,340	0	0
62944	13-5570651	03/01/2003	AXA EQUITABLE LIFE INS CO	NY	YRT/I	118,667,727	1,267,833	2,115,246	152,068	0	0
62944	13-5570651	06/01/2003	AXA EQUITABLE LIFE INS CO	NY	YRT/I	7,164,006	84,908	56,926	50,024	0	0
62944	13-5570651	12/01/2003	AXA EQUITABLE LIFE INS CO	NY	YRT/I	40,029,530	491,717	261,691	62,781	0	0
61212	52-0236900	01/01/1982	BALTIMORE LIFE INS CO	MD	OTH/I	9,460,928	87,017	95,346	16,151	0	0
61212	52-0236900	02/01/1987	BALTIMORE LIFE INS CO	MD	OTH/I	5,882,475	42,595	31,335	9,287	0	0
61212	52-0236900	07/01/1995	BALTIMORE LIFE INS CO	MD	OTH/I	6,207,008	63,046	115,785	19,637	0	0
61212	52-0236900	02/01/1998	BALTIMORE LIFE INS CO	MD	OTH/I	4,087,435	23,774	28,985	7,098	0	0
94250	52-1236145	04/01/1984	BANNER LIFE INS CO	MD	CO/I	1,382,594	12,485	25,964	0	0	0
94250	52-1236145	07/01/1984	BANNER LIFE INS CO	MD	YRT/I	5,084,198	105,111	88,493	7,915	0	0
94250	52-1236145	01/01/1994	BANNER LIFE INS CO	MD	YRT/I	12,448,625	224,286	152,522	20,004	0	0
94250	52-1236145	11/15/1995	BANNER LIFE INS CO	MD	YRT/I	28,033,145	335,679	432,848	63,945	0	0
94250	52-1236145	11/15/1995	BANNER LIFE INS CO	MD	CO/I	51,338,973	943,387	300,180	535,196	0	0
94250	52-1236145	06/15/1996	BANNER LIFE INS CO	MD	YRT/I	9,782,145	447,881	260,864	65,010	0	0
94250	52-1236145	12/05/2001	BANNER LIFE INS CO	MD	CO/I	104,669,943	3,555,282	140,347	110,494	0	0
94250	52-1236145	03/25/2002	BANNER LIFE INS CO	MD	CO/I	4,816,483,827	137,348,918	6,381,353	6,709,009	0	0
94250	52-1236145	03/01/2004	BANNER LIFE INS CO	MD	YRT/I	15,435,244	51,416	46,557	23,396	0	0
61395	87-0115120	01/01/1994	BENEFICIAL LIFE INS CO	UT	YRT/I	52,124,102	25,853	100,360	844,823	0	0
61395	87-0115120	01/01/1996	BENEFICIAL LIFE INS CO	UT	YRT/I	7,969,742	5,683	270,016	12,862	0	0
61395	87-0115120	01/01/1996	BENEFICIAL LIFE INS CO	UT	YRT/I	8,875,338	2,901	9,050	13,808	0	0
61395	87-0115120	07/15/2000	BENEFICIAL LIFE INS CO	UT	YRT/I	23,079,824	29,315	547,862	36,486	0	0
61395	87-0115120	01/01/2004	BENEFICIAL LIFE INS CO	UT	YRT/I	21,767,551	9,655	169,295	65,482	0	0
71714	75-1277524	12/01/1990	BERKSHIRE LIFE INS CO OF AMER	MA	YRT/I	11,704,527	240,765	183,852	19,427	0	0
71714	75-1277524	11/01/1993	BERKSHIRE LIFE INS CO OF AMER	MA	YRT/I	9,940,629	122,647	101,854	15,228	0	0
71714	75-1277524	02/01/1998	BERKSHIRE LIFE INS CO OF AMER	MA	YRT/I	22,042,698	182,341	129,865	27,848	0	0
71714	75-1277524	04/01/2004	BERKSHIRE LIFE INS CO OF AMER	MA	CO/I	179,646,201	4,379,477	207,516	73,537	0	0
63886	59-2764247	09/01/1991	BEST MERIDIAN INS CO	FL	OTH/I	17,740,990	12,004	218,423	22,889	0	0
61476	04-1106240	06/01/1998	BOSTON MUT LIFE INS CO	MA	CO/I	87,688,233	3,287,901	226,560	0	0	0
61476	04-1106240	11/01/2001	BOSTON MUT LIFE INS CO	MA	CO/I	97,043,755	3,604,820	264,227	121,516	0	0
60992	13-3690700	02/01/2004	BRIGHTHOUSE LIFE INS CO OF NY	NY	CO/I	35,086,798	1,346,582	59,338	43,397	0	0
87726	06-0566090	06/01/1991	BRIGHTHOUSE LIFE INS CO	DE	CO/I	0	0	191	118	0	0
87726	06-0566090	06/01/1991	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	5,458,139	8,081	89,815	7,754	0	0
87726	06-0566090	02/01/1992	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	3,559,866	112,241	(17,898)	5,533	0	0
87726	06-0566090	02/01/1992	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	80,132,718	1,389,567	3,793,167	2,976,087	0	0
87726	06-0566090	02/01/1992	BRIGHTHOUSE LIFE INS CO	DE	CO/I	1,282,602	12,321	25,849	2,972	0	0
87726	06-0566090	02/01/1992	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	752,699	644	3,909	1,126	0	0
87726	06-0566090	08/01/1992	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	1,358,931	21,625	12,088	2,078	0	0
87726	06-0566090	03/01/1993	BRIGHTHOUSE LIFE INS CO	DE	CO/I	1,641,211	67,810	6,118	2,504	0	0
87726	06-0566090	11/01/1993	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	1,347,930	910	9,520	2,078	0	0
87726	06-0566090	06/01/1994	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	37,356,765	426,480	565,604	304,551	0	0
87726	06-0566090	06/01/1994	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	84,682,467	1,359,008	622,838	146,548	0	0
87726	06-0566090	01/01/1995	BRIGHTHOUSE LIFE INS CO	DE	CO/I	489,054	806	8,560	594	0	0
87726	06-0566090	01/01/1995	BRIGHTHOUSE LIFE INS CO	DE	CO/I	1,023,162	1,510	17,440	28,230	0	0
87726	06-0566090	01/01/1996	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	11,793,246	6,050	86,700	29,235	0	0
87726	06-0566090	01/01/1996	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	13,990,482	8,632	198,166	127,824	0	0
87726	06-0566090	07/01/1996	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	17,634,171	439,979	342,372	28,388	0	0
87726	06-0566090	07/01/1996	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	27,602,181	1,095,598	525,514	92,567	0	0
87726	06-0566090	10/01/1996	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	72,499	91	1,463	109	0	0
87726	06-0566090	10/01/1996	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	865,456	308	5,699	1,490	0	0
87726	06-0566090	03/01/1997	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	2,088,913	12,309	9,932	3,617	0	0
87726	06-0566090	03/01/1997	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	7,170,204	101,669	527,155	13,330	0	0
87726	06-0566090	05/12/1997	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	38,121,416	805,575	659,517	146,959	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
87726	06-0566090	05/12/1997	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	54,167,640	532,569	904,580	284,105	0	0
87726	06-0566090	01/01/1998	BRIGHTHOUSE LIFE INS CO	DE	OTH/I	176,742,562	41,048	552,437	590,971	0	0
87726	06-0566090	08/01/1998	BRIGHTHOUSE LIFE INS CO	DE	CO/I	181,183,037	1,280,717	273,005	0	0	0
87726	06-0566090	05/01/2002	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	6,827,070	10,839	55,306	7,971	0	0
87726	06-0566090	05/01/2002	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	17,144,597	23,051	150,581	92,591	0	0
87726	06-0566090	06/01/2002	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	175,244,490	1,040,456	854,484	217,694	0	0
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INS CO	DE	CO/I	440,787,943	13,354,919	780,359	513,710	0	0
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INS CO	DE	CO/I	816,630,451	27,463,095	3,214,347	1,290,190	0	0
87726	06-0566090	04/01/2003	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	358,407,714	5,420,713	3,968,502	1,248,660	0	0
87726	06-0566090	04/01/2003	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	1,849,400,338	17,421,604	26,566,549	8,483,681	0	0
87726	06-0566090	02/01/2004	BRIGHTHOUSE LIFE INS CO	DE	CO/I	251,850,287	8,720,659	380,455	316,211	0	0
87726	06-0566090	05/01/2004	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	153,648,431	297,885	413,760	342,095	0	0
87726	06-0566090	05/01/2004	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	347,539,740	918,211	1,324,087	1,203,985	0	0
87726	06-0566090	07/01/2004	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	103,482,526	1,659,039	1,249,184	128,703	0	0
94447	73-1091065	07/01/1991	CENTURY LIFE ASS CO	OK	YRT/I	3,159,158	62,240	29,758	5,105	0	0
93432	06-1041383	08/01/1990	CM LIFE INS CO	CT	YRT/I	100,464,825	2,239,416	1,718,962	405,265	0	0
93432	06-1041383	01/01/1992	CM LIFE INS CO	CT	YRT/I	1,116,522	16,783	(30,972)	4,159	0	0
93432	06-1041383	07/01/1992	CM LIFE INS CO	CT	YRT/I	33,545,581	196,836	331,899	49,395	0	0
93432	06-1041383	09/01/1992	CM LIFE INS CO	CT	YRT/I	1,146,201	19,383	6,456	0	0	0
93432	06-1041383	03/29/1993	CM LIFE INS CO	CT	YRT/I	8,971,920	76,446	113,500	12,624	0	0
93432	06-1041383	03/29/1993	CM LIFE INS CO	CT	YRT/I	38,070,287	212,085	303,728	59,443	0	0
93432	06-1041383	02/01/1994	CM LIFE INS CO	CT	YRT/I	2,150,450	35,922	67,353	3,325	0	0
93432	06-1041383	03/01/1996	CM LIFE INS CO	CT	YRT/I	0	0	11,386	1,753	0	0
93432	06-1041383	03/01/1996	CM LIFE INS CO	CT	YRT/I	14,191,523	205,213	164,077	20,737	0	0
93432	06-1041383	03/01/1996	CM LIFE INS CO	CT	YRT/I	33,217,152	2,705,417	1,062,347	54,485	0	0
93432	06-1041383	03/01/1996	CM LIFE INS CO	CT	YRT/I	138,489,477	3,320,118	2,810,228	484,642	0	0
93432	06-1041383	09/16/1996	CM LIFE INS CO	CT	YRT/I	15,622,934	94,085	88,499	23,991	0	0
93432	06-1041383	09/16/1996	CM LIFE INS CO	CT	YRT/I	1,424,408,835	12,979,935	4,299,170	4,016,601	0	0
93432	06-1041383	09/01/1998	CM LIFE INS CO	CT	YRT/I	174,808,554	1,250,820	846,465	317,474	0	0
93432	06-1041383	06/15/1999	CM LIFE INS CO	CT	YRT/I	99,870,063	1,649,530	1,024,282	154,203	0	0
93432	06-1041383	05/01/2001	CM LIFE INS CO	CT	YRT/I	0	0	33	36	0	0
93432	06-1041383	05/01/2004	CM LIFE INS CO	CT	CO/I	3,970,410	3,535	8,815	5,476	0	0
62626	39-0230590	06/01/2003	CMFG LIFE INS CO	IA	CO/I	215,501,026	6,112,101	434,246	267,261	0	0
76023	16-1321681	08/01/1993	COLUMBIAN LIFE INS CO	IL	CO/I	76,555	301	6,871	94	0	0
62103	15-0274455	09/01/1991	COLUMBIAN MUT LIFE INS CO	NY	YRT/I	240,034	2,138	1,250	370	0	0
62103	15-0274455	12/15/1991	COLUMBIAN MUT LIFE INS CO	NY	CO/I	0	0	(220)	24	0	0
62103	15-0274455	08/01/1993	COLUMBIAN MUT LIFE INS CO	NY	CO/I	596,002	16,706	20,111	858	0	0
62103	15-0274455	01/01/1994	COLUMBIAN MUT LIFE INS CO	NY	YRT/I	240,866	2,174	3,112	369	0	0
99937	31-1191427	02/01/1993	COLUMBUS LIFE INS CO	OH	OTH/I	2,604,306	306,765	137,580	4,346	0	0
99937	31-1191427	08/01/1994	COLUMBUS LIFE INS CO	OH	OTH/I	32,318,121	1,535,918	231,868	43,907	0	0
84824	04-6145677	01/01/1998	COMMONWEALTH ANN & LIFE INS CO	MA	YRT/I	1,048,459	7,293	3,284	1,637	0	0
84824	04-6145677	01/01/2000	COMMONWEALTH ANN & LIFE INS CO	MA	YRT/I	52,198,061	470,983	321,190	84,073	0	0
62243	13-1595128	06/01/1994	COMPANION LIFE INS CO	NY	YRT/I	590,653	25,289	23,307	954	0	0
62243	13-1595128	06/01/1994	COMPANION LIFE INS CO	NY	CO/I	36,192	137	303	109	0	0
62243	13-1595128	01/01/1996	COMPANION LIFE INS CO	NY	YRT/I	51,061,736	593,550	(2,147,881)	78,753	0	0
62243	13-1595128	06/01/1997	COMPANION LIFE INS CO	NY	YRT/I	5,730,795	225,753	519,209	21,429	0	0
62243	13-1595128	05/15/1998	COMPANION LIFE INS CO	NY	CO/I	33,524,399	156,270	330,317	38,484	0	0
62243	13-1595128	01/01/2000	COMPANION LIFE INS CO	NY	CO/I	43,756,438	321,150	401,273	44,776	0	0
62243	13-1595128	04/22/2002	COMPANION LIFE INS CO	NY	CO/I	31,585,094	649,938	207,588	36,974	0	0
62308	06-0303370	01/01/1982	CONNECTICUT GEN LIFE INS CO	CT	YRT/I	5,250	251	306	8	0	0
62308	06-0303370	01/01/1982	CONNECTICUT GEN LIFE INS CO	CT	YRT/I	31,210	2,414	2,829	1,340	0	0
62308	06-0303370	08/01/1995	CONNECTICUT GEN LIFE INS CO	CT	YRT/I	8,249,751	143,836	127,312	15,305	0	0
62308	06-0303370	01/01/1997	CONNECTICUT GEN LIFE INS CO	CT	YRT/I	106,793,803	1,116,948	1,168,969	1,339,218	0	0
62537	58-0830929	09/09/2002	COTTON STATES LIFE INS CO	GA	YRT/I	72,989,410	167,916	202,742	92,033	0	0
62553	37-0808781	01/01/2004	COUNTRY LIFE INS CO	IL	CO/I	102,739,973	2,491,147	154,949	127,536	0	0
62634	51-0104167	01/01/1987	DELAWARE AMER LIFE INS CO	DE	YRT/I	47,914	466	803	73	0	0
72664	04-2845273	09/01/2003	DELAWARE LIFE INS CO OF NY	NY	YRT/I	688,289	11,675	15,919	878	0	0
79065	04-2461439	07/01/1999	DELAWARE LIFE INS CO	DE	YRT/I	112,538,339	2,036,339	1,033,070	329,065	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
79065	04-2461439	05/01/2001	DELAWARE LIFE INS CO	DE	YRT/I	158,917,275	129,461	969,398	521,692	0	0
79065	04-2461439	01/01/2003	DELAWARE LIFE INS CO	DE	YRT/I	64,042,817	555,017	366,452	78,634	0	0
62928	42-0868851	01/01/1985	EMC NATL LIFE CO	IA	YRT/I	1,843,972	7,473	21,283	2,807	0	0
68276	48-1024691	01/01/1984	EMPLOYERS REASSUR CORP	KS	YRT/I	2,754,040	184,812	133,661	263,049	0	0
62952	87-0129771	11/01/1948	EQUITABLE LIFE & CAS INS CO	UT	YRT/I	5,775	333	866	9	0	0
63053	91-0550883	09/11/2000	FAMILY LIFE INS CO	TX	CO/I	99,010,966	1,807,230	343,787	123,685	0	0
63177	91-0335750	09/01/1996	FARMERS NEW WORLD LIFE INS CO	WA	YRT/I	3,714,764	12,276	30,621	5,686	0	0
63177	91-0335750	08/01/2002	FARMERS NEW WORLD LIFE INS CO	WA	YRT/I	7,498,098	35,910	29,219	13,500	0	0
63177	91-0335750	08/01/2002	FARMERS NEW WORLD LIFE INS CO	WA	CO/I	11,860,677,866	360,878,004	27,994,899	9,612,220	0	0
63258	41-6022443	01/01/2001	FEDERATED LIFE INS CO	MN	YRT/I	6,490,527	2,290	37,178	9,964	0	0
63258	41-6022443	01/01/2002	FEDERATED LIFE INS CO	MN	YRT/I	106,935,245	39,027	339,396	354,984	0	0
69434	13-1972800	07/01/2003	FIDELITY & GUAR LIFE INS CO OF NY	NY	CO/I	30,579,224	1,676,499	54,541	157,618	0	0
63274	52-6033321	06/01/1996	FIDELITY & GUAR LIFE INS CO	IA	CO/I	20,338,928	151,659	107,380	34,296	0	0
63274	52-6033321	07/15/1996	FIDELITY & GUAR LIFE INS CO	IA	CO/I	17,116,811	73,480	57,931	39,677	0	0
63274	52-6033321	01/01/2000	FIDELITY & GUAR LIFE INS CO	IA	YRT/I	517,474	9,570	474	59	0	0
63274	52-6033321	03/01/2003	FIDELITY & GUAR LIFE INS CO	IA	CO/I	115,392,246	4,862,744	233,243	133,845	0	0
63274	52-6033321	03/01/2003	FIDELITY & GUAR LIFE INS CO	IA	CO/I	914,758,596	21,529,818	1,507,156	1,924,232	0	0
63274	52-6033321	04/15/2003	FIDELITY & GUAR LIFE INS CO	IA	CO/I	468,239,592	7,723,199	2,124,580	1,568,106	0	0
63274	52-6033321	04/15/2003	FIDELITY & GUAR LIFE INS CO	IA	CO/I	2,948,309,227	32,839,566	8,353,049	6,874,059	0	0
63274	52-6033321	09/01/2003	FIDELITY & GUAR LIFE INS CO	IA	YRT/I	61,478,120	377,433	247,516	132,073	0	0
63274	52-6033321	09/01/2003	FIDELITY & GUAR LIFE INS CO	IA	CO/I	2,507,081,646	47,414,284	6,704,668	7,193,043	0	0
63290	36-1068685	04/01/1987	FIDELITY LIFE ASSN A LEGAL RESERV	IL	CO/I	6,043,745	187,546	223,157	7,781	0	0
63290	36-1068685	01/15/2002	FIDELITY LIFE ASSN A LEGAL RESERV	IL	CO/I	565,074,488	20,578,499	755,162	634,464	0	0
69140	04-1867050	01/01/1992	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	91,943,428	2,356,940	1,344,075	613,204	0	0
69140	04-1867050	06/01/1992	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	2,166,163	31,163	11,958	3,313	0	0
69140	04-1867050	03/01/1995	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	11,596,878	175,699	111,312	77,480	0	0
69140	04-1867050	01/01/1996	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	280,397	470	2,557	854	0	0
69140	04-1867050	07/01/1997	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	165,788	14,586	808,883	43,361	0	0
69140	04-1867050	04/01/1998	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	8,433,193	77,115	40,251	28,732	0	0
69140	04-1867050	01/01/1999	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	142,879,767	2,132,578	2,653,749	769,349	0	0
69140	04-1867050	01/01/2002	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	1,019,202	3,099	3,332	1,897	0	0
69140	04-1867050	04/01/2003	FIRST ALLMERICA FIN LIFE INS CO	MA	YRT/I	97,453,670	1,226,471	1,754,383	189,675	0	0
67652	23-2044248	06/01/1995	FIRST PENN PACIFIC LIFE INS CO	IN	CO/I	16,772,423	167,183	212,455	26,767	0	0
67652	23-2044248	05/01/1997	FIRST PENN PACIFIC LIFE INS CO	IN	CO/I	35,882,282	365,272	78,139	631,557	0	0
67652	23-2044248	01/01/2000	FIRST PENN PACIFIC LIFE INS CO	IN	OTH/I	436,584	3,952	638	683	0	0
67652	23-2044248	03/01/2004	FIRST PENN PACIFIC LIFE INS CO	IN	CO/I	6,146,534	59,865	9,216	7,573	0	0
63665	43-0285930	01/01/1980	GENERAL AMER LIFE INS CO	MO	YRT/I	8,830,266	2,023	65,787	11,153	0	0
63665	43-0285930	01/01/1984	GENERAL AMER LIFE INS CO	MO	YRT/I	3,218,591	34,717	119,945	4,736	0	0
63665	43-0285930	01/01/1992	GENERAL AMER LIFE INS CO	MO	YRT/I	320,869	7,889	9,281	500	0	0
63665	43-0285930	02/01/1992	GENERAL AMER LIFE INS CO	MO	CO/I	2,097,187	37,807	34,623	0	0	0
63665	43-0285930	01/01/1995	GENERAL AMER LIFE INS CO	MO	YRT/I	6,071,953	48,681	52,997	9,568	0	0
63665	43-0285930	11/01/1995	GENERAL AMER LIFE INS CO	MO	CO/I	1,633,454	35,368	25,867	2,027	0	0
63665	43-0285930	11/01/1995	GENERAL AMER LIFE INS CO	MO	CO/I	31,351,004	447,521	190,268	584,300	0	0
63665	43-0285930	01/01/1996	GENERAL AMER LIFE INS CO	MO	YRT/I	9,440,644	131,236	132,260	14,530	0	0
63665	43-0285930	01/01/1996	GENERAL AMER LIFE INS CO	MO	CO/I	0	0	13,247	99	0	0
63665	43-0285930	01/01/1996	GENERAL AMER LIFE INS CO	MO	CO/I	7,157,598	85,235	102,954	23,276	0	0
63665	43-0285930	04/01/1996	GENERAL AMER LIFE INS CO	MO	CO/I	85,014,815	814,913	791,589	186,997	0	0
63665	43-0285930	08/01/1996	GENERAL AMER LIFE INS CO	MO	YRT/I	313,078	912	(1,607)	482	0	0
63665	43-0285930	08/01/1996	GENERAL AMER LIFE INS CO	MO	YRT/I	7,500,534	64,608	252,789	319,687	0	0
63665	43-0285930	04/01/1997	GENERAL AMER LIFE INS CO	MO	CO/I	0	0	582	0	0	0
63665	43-0285930	01/01/1998	GENERAL AMER LIFE INS CO	MO	YRT/I	11,141,030	98,346	209,715	20,559	0	0
63665	43-0285930	01/01/1998	GENERAL AMER LIFE INS CO	MO	YRT/I	16,613,504	202,147	154,495	71,204	0	0
63665	43-0285930	01/01/1998	GENERAL AMER LIFE INS CO	MO	CO/I	61,325,311	516,725	163,292	347,139	0	0
63665	43-0285930	05/01/2000	GENERAL AMER LIFE INS CO	MO	YRT/I	49,482,574	1,595,085	666,137	4,537,032	0	0
63665	43-0285930	05/01/2000	GENERAL AMER LIFE INS CO	MO	YRT/I	172,865,224	272,510	1,001,057	981,264	0	0
63665	43-0285930	07/01/2000	GENERAL AMER LIFE INS CO	MO	CO/I	3,872,384	131,407	10,016	4,749	0	0
63665	43-0285930	12/01/2001	GENERAL AMER LIFE INS CO	MO	YRT/I	71,361,042	115,258	1,802,508	206,357	0	0
63665	43-0285930	02/01/2002	GENERAL AMER LIFE INS CO	MO	CO/I	131,170,768	6,923,283	359,205	298,561	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
63665	43-0285930	04/01/2002	GENERAL AMER LIFE INS CO	MO	YRT/I	160,589,947	5,390,289	3,811,170	1,653,836	0	0
63665	43-0285930	04/01/2002	GENERAL AMER LIFE INS CO	MO	YRT/I	1,107,346,030	250,391,549	20,977,117	5,960,253	0	0
63665	43-0285930	05/01/2002	GENERAL AMER LIFE INS CO	MO	YRT/I	273,979,283	427,618	1,584,477	1,716,252	0	0
63665	43-0285930	08/15/2002	GENERAL AMER LIFE INS CO	MO	CO/I	1,030,561,498	37,096,004	1,858,717	1,433,494	0	0
63665	43-0285930	04/01/2003	GENERAL AMER LIFE INS CO	MO	YRT/I	46,226,501	23,395	218,428	58,148	0	0
63665	43-0285930	02/01/2004	GENERAL AMER LIFE INS CO	MO	YRT/I	218,190,276	3,242,793	798,560	509,481	0	0
63665	43-0285930	07/01/2004	GENERAL AMER LIFE INS CO	MO	YRT/I	110,193,765	2,138,518	1,457,175	1,156,973	0	0
65536	54-0283385	11/01/1985	GENWORTH LIFE & ANN INS CO	VA	YRT/I	225,197	1,822	54,672	0	0	0
65536	54-0283385	11/01/1985	GENWORTH LIFE & ANN INS CO	VA	YRT/I	100,501,332	643,104	1,877,382	169,492	0	0
65536	54-0283385	11/26/1996	GENWORTH LIFE & ANN INS CO	VA	YRT/I	836,705	9,415	2,287	1,283	0	0
65536	54-0283385	10/01/1997	GENWORTH LIFE & ANN INS CO	VA	OTH/I	0	0	0	10,119	0	0
65536	54-0283385	06/26/1999	GENWORTH LIFE & ANN INS CO	VA	YRT/I	79,094,103	420,663	544,387	210,992	0	0
65536	54-0283385	10/01/1999	GENWORTH LIFE & ANN INS CO	VA	YRT/I	1,808,709	2,220	496	3,654	0	0
65536	54-0283385	12/04/2000	GENWORTH LIFE & ANN INS CO	VA	YRT/I	39,980	330	485	61	0	0
65536	54-0283385	10/01/2002	GENWORTH LIFE & ANN INS CO	VA	CO/I	2,811,751,661	88,006,556	5,005,165	2,015,073	0	0
65536	54-0283385	03/03/2003	GENWORTH LIFE & ANN INS CO	VA	CO/I	43,472,415	509,523	125,250	74,178	0	0
70025	91-6027719	06/26/1999	GENWORTH LIFE INS CO	DE	YRT/I	12,649,985	78,156	88,387	20,096	0	0
70025	91-6027719	01/01/2000	GENWORTH LIFE INS CO	DE	YRT/I	107,666,351	1,241,616	1,178,228	204,272	0	0
70025	91-6027719	03/03/2003	GENWORTH LIFE INS CO	DE	CO/I	6,642,625	74,608	18,630	8,736	0	0
63312	13-1935920	01/01/1998	GREAT AMER LIFE INS CO	OH	YRT/I	52,513,905	45,470	226,727	90,183	0	0
63312	13-1935920	01/01/1998	GREAT AMER LIFE INS CO	OH	CO/I	125,150,154	207,054	369,330	208,343	0	0
63312	13-1935920	04/01/1999	GREAT AMER LIFE INS CO	OH	CO/I	5,669,718	32,196	34,631	7,317	0	0
63312	13-1935920	01/01/2000	GREAT AMER LIFE INS CO	OH	CO/I	182,972,296	4,527,069	533,739	632,411	0	0
63312	13-1935920	01/01/2000	GREAT AMER LIFE INS CO	OH	CO/I	3,499,148,220	144,787,651	8,609,809	4,956,153	0	0
63312	13-1935920	01/01/2003	GREAT AMER LIFE INS CO	OH	CO/I	147,254,995	4,136,933	190,545	281,738	0	0
90212	74-2058261	03/01/1986	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	47,914	410	(2,592)	147	0	0
90212	74-2058261	03/01/1986	GREAT SOUTHERN LIFE INS CO	TX	OTH/I	31,802,751	25,765	298,270	362,751	0	0
90212	74-2058261	01/01/1988	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	68,122	1,521	1,004	104	0	0
90212	74-2058261	01/01/1988	GREAT SOUTHERN LIFE INS CO	TX	CO/I	180,959	1,723	1,128	436	0	0
90212	74-2058261	06/01/1990	GREAT SOUTHERN LIFE INS CO	TX	CO/I	1,085,752	19,665	22,888	1,637	0	0
90212	74-2058261	10/01/1993	GREAT SOUTHERN LIFE INS CO	TX	OTH/I	27,788,293	15,743	102,049	43,315	0	0
90212	74-2058261	10/01/1994	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	5,941,365	176,273	262,015	9,087	0	0
90212	74-2058261	01/01/1997	GREAT SOUTHERN LIFE INS CO	TX	OTH/I	10,057	5,033	280	15	0	0
90212	74-2058261	01/01/1998	GREAT SOUTHERN LIFE INS CO	TX	CO/I	58,603,523	531,540	184,341	71,247	0	0
90212	74-2058261	05/01/1998	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	37,905	13	51	58	0	0
90212	74-2058261	05/01/1998	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	128,401,882	128,220	484,860	317,749	0	0
90212	74-2058261	03/01/1999	GREAT SOUTHERN LIFE INS CO	TX	CO/I	21,261,735	197,414	56,137	26,846	0	0
90212	74-2058261	01/01/2000	GREAT SOUTHERN LIFE INS CO	TX	CO/I	19,017,085	173,155	47,912	23,747	0	0
90212	74-2058261	01/01/2002	GREAT SOUTHERN LIFE INS CO	TX	CO/I	12,973,006	779,521	16,426	15,909	0	0
90212	74-2058261	01/01/2003	GREAT SOUTHERN LIFE INS CO	TX	CO/I	67,317	1,328	425	83	0	0
90212	74-2058261	01/01/2003	GREAT SOUTHERN LIFE INS CO	TX	CO/I	365,971	4,525	1,122	449	0	0
68322	84-0467907	01/01/1980	GREAT W LIFE & ANN INS CO	CO	YRT/I	12,561,243	433,827	630,026	15,913	0	0
68322	84-0467907	10/01/1986	GREAT W LIFE & ANN INS CO	CO	YRT/I	904,168	17,444	25,331	1,443	0	0
68322	84-0467907	01/01/1993	GREAT W LIFE & ANN INS CO	CO	YRT/I	6,433,092	256,170	248,598	44,981	0	0
68322	84-0467907	06/15/1998	GREAT W LIFE & ANN INS CO	CO	YRT/I	771,985	9,026	13,708	1,199	0	0
68322	84-0467907	09/01/1998	GREAT W LIFE & ANN INS CO	CO	YRT/I	28,219,002	165,593	98,549	64,031	0	0
68322	84-0467907	09/10/1999	GREAT W LIFE & ANN INS CO	CO	CO/I	126,506,326	721,987	177,556	161,681	0	0
68322	84-0467907	01/01/2000	GREAT W LIFE & ANN INS CO	CO	YRT/I	342,015,944	1,816,563	430,889	529,615	0	0
68322	84-0467907	12/29/2000	GREAT W LIFE & ANN INS CO	CO	YRT/I	33,870,646	279,705	159,950	54,490	0	0
68322	84-0467907	03/01/2001	GREAT W LIFE & ANN INS CO	CO	YRT/I	42,548,069	325,941	223,782	67,914	0	0
64246	13-5123390	05/01/1995	GUARDIAN LIFE INS CO OF AMER	NY	YRT/I	27,651,277	596,632	1,161,631	44,131	0	0
64246	13-5123390	05/01/1995	GUARDIAN LIFE INS CO OF AMER	NY	YRT/I	103,212,403	2,995,951	1,061,030	189,758	0	0
64246	13-5123390	07/01/1995	GUARDIAN LIFE INS CO OF AMER	NY	MCO/I	589,050,272	12,257	1,901,879	1,083,607	0	0
64246	13-5123390	07/01/1996	GUARDIAN LIFE INS CO OF AMER	NY	YRT/I	2,950,136	677	27,269	4,644	0	0
64246	13-5123390	05/01/1997	GUARDIAN LIFE INS CO OF AMER	NY	YRT/I	1,323,958,119	6,645,519	3,692,611	2,278,409	0	0
64246	13-5123390	03/23/2002	GUARDIAN LIFE INS CO OF AMER	NY	CO/I	2,935,029,212	66,350,670	4,239,351	1,616,992	0	0
71153	39-1052598	01/01/1986	HARTFORD LIFE & ANN INS CO	CT	OTH/I	10,665,379	11,576	129,434	16,407	0	0
71153	39-1052598	09/01/1987	HARTFORD LIFE & ANN INS CO	CT	CO/I	2,639,358	18,313	23,470	3,548	0	0

SCHEDULE S - PART 1 - SECTION 1

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71153	39-1052598	07/01/1991	HARTFORD LIFE & ANN INS CO	CT	OTH/I	1,919,926	1,618	3,911	302,939	0	0
71153	39-1052598	05/14/1994	HARTFORD LIFE & ANN INS CO	CT	YRT/I	30,445,980	6,977	124,197	47,457	0	0
71153	39-1052598	01/01/1997	HARTFORD LIFE & ANN INS CO	CT	OTH/I	2,175,458	1,044	9,253	3,406	0	0
71153	39-1052598	10/15/1997	HARTFORD LIFE & ANN INS CO	CT	OTH/I	19,656,090	21,302	101,653	30,066	0	0
71153	39-1052598	05/01/1999	HARTFORD LIFE & ANN INS CO	CT	YRT/I	89,129,045	57,893	302,003	155,797	0	0
71153	39-1052598	01/01/2003	HARTFORD LIFE & ANN INS CO	CT	YRT/I	6,731,885	1,542	31,746	8,472	0	0
88072	06-0974148	03/01/2002	HARTFORD LIFE INS CO	CT	OTH/I	107,988,457	65,086	673,971	361,740	0	0
88072	06-0974148	03/01/2002	HARTFORD LIFE INS CO	CT	OTH/I	230,587,617	136,387	1,734,087	1,238,068	0	0
88072	06-0974148	02/01/2003	HARTFORD LIFE INS CO	CT	YRT/I	98,635,694	22,660	693,594	128,591	0	0
64513	37-0726637	09/01/2004	HORACE MANN LIFE INS CO	IL	YRT/I	20,009,839	53,405	49,521	30,701	0	0
14406	98-0018913	01/01/2004	INDUSTRIAL ALLIANCE INS & FIN SER	TX	YRT/I	8,675,699	45,857	32,437	10,777	0	0
14406	98-0018913	01/01/2004	INDUSTRIAL ALLIANCE INS & FIN SER	TX	CO/I	2,681,728	257,935	6,427	3,505	0	0
63487	23-1632193	01/01/1982	INVESTORS LIFE INS CO N AMER	TX	CO/I	59,459	111,086	0	90	0	0
63487	23-1632193	09/01/2002	INVESTORS LIFE INS CO N AMER	TX	CO/I	9,935,937	443,899	29,487	12,318	0	0
60140	13-3873709	05/01/1999	JACKSON NATL LIFE INS CO OF NY	NY	YRT/I	587,704	4,161	1,594	921	0	0
60140	13-3873709	01/01/2003	JACKSON NATL LIFE INS CO OF NY	NY	CO/I	1,255,469	57,873	3,186	1,564	0	0
60140	13-3873709	02/23/2004	JACKSON NATL LIFE INS CO OF NY	NY	YRT/I	56,116	857	459	70	0	0
65056	38-1659835	02/01/1985	JACKSON NATL LIFE INS CO	MI	OTH/I	391,830	9	7,004	691	0	0
65056	38-1659835	02/01/1985	JACKSON NATL LIFE INS CO	MI	OTH/I	845,748	17	9,922	1,329	0	0
65056	38-1659835	02/01/1986	JACKSON NATL LIFE INS CO	MI	YRT/I	13,612,094	173,364	218,127	120,381	0	0
65056	38-1659835	02/01/1987	JACKSON NATL LIFE INS CO	MI	CO/I	135,609	1,594	3,117	166	0	0
65056	38-1659835	10/01/1990	JACKSON NATL LIFE INS CO	MI	YRT/I	17,076,999	647,829	501,464	62,241	0	0
65056	38-1659835	07/05/1991	JACKSON NATL LIFE INS CO	MI	YRT/I	11,319,809	284,941	267,065	15,751	0	0
65056	38-1659835	03/01/1992	JACKSON NATL LIFE INS CO	MI	CO/I	6,203,290	176,165	200,215	175,057	0	0
65056	38-1659835	09/01/1992	JACKSON NATL LIFE INS CO	MI	YRT/I	9,727,566	152,685	57,082	15,239	0	0
65056	38-1659835	09/01/1992	JACKSON NATL LIFE INS CO	MI	CO/I	127,725,285	1,030,931	370,701	1,207,683	0	0
65056	38-1659835	10/01/1992	JACKSON NATL LIFE INS CO	MI	YRT/I	10,472,368	66,878	78,736	88,389	0	0
65056	38-1659835	05/01/1994	JACKSON NATL LIFE INS CO	MI	YRT/I	119,786	27	0	183	0	0
65056	38-1659835	05/08/1994	JACKSON NATL LIFE INS CO	MI	YRT/I	0	0	227	63	0	0
65056	38-1659835	10/15/1994	JACKSON NATL LIFE INS CO	MI	YRT/I	36,404,304	1,399,023	925,481	862,450	0	0
65056	38-1659835	01/01/1995	JACKSON NATL LIFE INS CO	MI	YRT/I	15,962,482	179,577	298,501	24,746	0	0
65056	38-1659835	03/01/1996	JACKSON NATL LIFE INS CO	MI	YRT/I	1,583,560	13,492	13,204	2,470	0	0
65056	38-1659835	03/01/1996	JACKSON NATL LIFE INS CO	MI	YRT/I	313,747,729	2,496,612	3,707,252	1,215,954	0	0
65056	38-1659835	01/01/1997	JACKSON NATL LIFE INS CO	MI	YRT/I	2,936,335	47,516	19,305	4,699	0	0
65056	38-1659835	09/08/1997	JACKSON NATL LIFE INS CO	MI	CO/I	1,462,272	12,221	36,983	2,209	0	0
65056	38-1659835	09/08/1997	JACKSON NATL LIFE INS CO	MI	CO/I	60,498,940	530,998	717,091	297,815	0	0
65056	38-1659835	02/01/1998	JACKSON NATL LIFE INS CO	MI	YRT/I	23,795,755	177,533	780,536	251,742	0	0
65056	38-1659835	02/01/1998	JACKSON NATL LIFE INS CO	MI	CO/I	773,381,261	5,922,867	887,190	1,538,697	0	0
65056	38-1659835	05/28/1998	JACKSON NATL LIFE INS CO	MI	CO/I	1,164,020,565	9,377,386	1,676,043	2,191,494	0	0
65056	38-1659835	04/01/1999	JACKSON NATL LIFE INS CO	MI	YRT/I	2,258,187	16,848	30,797	3,556	0	0
65056	38-1659835	01/01/2000	JACKSON NATL LIFE INS CO	MI	CO/I	3,711,801	24,903	6,444	4,570	0	0
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	43,654,307	2,339,423	68,187	62,837	0	0
65056	38-1659835	06/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	385,363,556	16,659,561	808,699	325,822	0	0
65056	38-1659835	09/02/2003	JACKSON NATL LIFE INS CO	MI	YRT/I	203,048,057	58,950,109	4,393,815	1,566,753	0	0
65056	38-1659835	02/23/2004	JACKSON NATL LIFE INS CO	MI	YRT/I	846,369	23,754	11,614	1,052	0	0
97144	54-1215126	01/01/2001	JAMESTOWN LIFE INS CO	VA	YRT/I	1,680,349	17,552	32,114	2,711	0	0
64017	75-0300900	03/01/1983	JEFFERSON NATL LIFE INS CO	TX	YRT/I	66,170	1,469	3,769	541	0	0
64017	75-0300900	03/01/1983	JEFFERSON NATL LIFE INS CO	TX	OTH/I	353,515	8,543	13,930	469	0	0
64017	75-0300900	04/01/1985	JEFFERSON NATL LIFE INS CO	TX	OTH/I	0	0	(272)	33	0	0
64017	75-0300900	11/01/1985	JEFFERSON NATL LIFE INS CO	TX	YRT/I	191,657	5,016	2,790	293	0	0
64017	75-0300900	10/01/1992	JEFFERSON NATL LIFE INS CO	TX	YRT/I	375,707	81	1,476	208	0	0
64017	75-0300900	07/01/2002	JEFFERSON NATL LIFE INS CO	TX	YRT/I	47,914	113	144	73	0	0
86375	13-3646501	01/01/1997	JOHN HANCOCK LIFE INS CO OF NY	NY	CO/I	3,933,278	22,314	8,553	4,728	0	0
86375	13-3646501	01/04/1999	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	501,093	984	23,041	10,803	0	0
86375	13-3646501	06/06/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	CO/I	59,171,613	1,018,511	51,436	23,174	0	0
86375	13-3646501	08/15/2002	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	19,341,222	180,397	119,076	24,029	0	0
86375	13-3646501	09/01/2002	JOHN HANCOCK LIFE INS CO OF NY	NY	CO/I	19,055,442	334,053	40,658	19,329	0	0
86375	13-3646501	10/11/2002	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	0	0	40	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
86375	13-3646501	10/11/2002	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	14,246,723	64,184	37,245	19,598	0	0
86375	13-3646501	10/11/2002	JOHN HANCOCK LIFE INS CO OF NY	NY	CO/I	271,336,147	10,309,704	414,420	330,111	0	0
86375	13-3646501	01/01/2003	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	86,560,130	2,286,299	1,655,619	139,624	0	0
86375	13-3646501	06/01/2003	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	35,495,863	18,410	26,695	43,766	0	0
86375	13-3646501	03/01/2004	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	19,119,203	68,141	397,991	62,030	0	0
86375	13-3646501	04/28/2004	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	89,820,112	117,446	566,335	113,377	0	0
65838	01-0233346	11/01/1984	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	1,563,835	20,068	41,075	2,937	0	0
65838	01-0233346	08/01/1988	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	0	0	332,770	136,159	0	0
65838	01-0233346	03/15/1989	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	0	0	121,435	50,765	0	0
65838	01-0233346	01/21/1992	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	0	0	206	1,727	0	0
65838	01-0233346	01/21/1992	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	2,239,502	120,876	159,124	2,233	0	0
65838	01-0233346	01/01/1996	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	111,243,506	1,203,191	841,349	212,082	0	0
65838	01-0233346	01/01/1996	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	149,014,161	5,834,539	3,770,056	1,333,693	0	0
65838	01-0233346	01/01/1997	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	528,923	4,311	34,049	0	0	0
65838	01-0233346	01/01/1997	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	220,833,327	2,037,058	1,205,208	452,626	0	0
65838	01-0233346	01/01/1999	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	6,921,758	10,653	1,602,711	1,121,495	0	0
65838	01-0233346	01/01/1999	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	29,581,866	95,001	4,874,525	5,557,984	0	0
65838	01-0233346	07/26/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	22,786,898	123,027	(2,398,619)	232,103	0	0
65838	01-0233346	09/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	579,521,744	14,697,062	829,737	669,721	0	0
65838	01-0233346	07/01/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	4,544,211	63,645	63,684	5,651	0	0
65838	01-0233346	07/01/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	38,482,472	299,758	318,363	52,393	0	0
65838	01-0233346	07/01/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	60,618,352	638,276	219,548	89,757	0	0
65838	01-0233346	08/15/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	143,836,783	1,234,760	907,217	223,616	0	0
65838	01-0233346	09/01/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	0	0	41	0	0	0
65838	01-0233346	09/01/2002	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	59,784,512	1,580,887	198,768	119,057	0	0
65838	01-0233346	10/11/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	3,156,628	19,946	15,682	1,254	0	0
65838	01-0233346	10/11/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	89,573,139	516,883	399,376	504,162	0	0
65838	01-0233346	10/11/2002	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	357,439	57	818	432	0	0
65838	01-0233346	10/11/2002	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	2,266,159,098	76,756,146	3,782,813	2,722,294	0	0
65838	01-0233346	01/01/2003	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	414,250,862	8,890,557	6,471,335	762,447	0	0
65838	01-0233346	04/14/2003	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	3,549,810	42,957	53,334	0	0	0
65838	01-0233346	04/14/2003	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	376,550,653	13,599,951	1,083,224	329,469	0	0
65838	01-0233346	06/21/2003	JOHN HANCOCK LIFE INS CO USA	MI	OTH/I	30,777,020	31,459	124,300	38,045	0	0
65838	01-0233346	06/21/2003	JOHN HANCOCK LIFE INS CO USA	MI	OTH/I	181,675,529	235,887	944,248	180,402	0	0
65838	01-0233346	10/01/2003	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	6,036,059	6,598	33,030	7,568	0	0
65838	01-0233346	03/01/2004	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	372,611,607	1,315,445	8,645,847	2,277,162	0	0
65838	01-0233346	04/28/2004	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	378,825	213	1,749	647	0	0
65838	01-0233346	04/28/2004	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	582,890,308	809,896	5,144,580	5,230,670	0	0
65056	38-1659835	01/01/2000	Jackson National Life Insurance Company	MI	CO/I	32,082,052	24,620,377	0	0	0	0
65056	38-1659835	07/01/2002	Jackson National Life Insurance Company	MI	CO/I	53,023,086	37,650,241	0	0	0	0
65056	38-1659835	04/28/2000	Jackson National Life Insurance	MI	CO/G	0	13,167,000	0	0	0	0
65129	44-0308260	12/01/1957	KANSAS CITY LIFE INS CO	MO	OTH/I	47,914	820	1,643	73	0	0
65129	44-0308260	03/01/1978	KANSAS CITY LIFE INS CO	MO	OTH/I	363,711	2,577	(1,547)	784	0	0
65129	44-0308260	08/01/1982	KANSAS CITY LIFE INS CO	MO	YRT/I	0	0	24,308	1,387	0	0
65129	44-0308260	08/01/1982	KANSAS CITY LIFE INS CO	MO	YRT/I	1,489,175	28,818	38,742	891	0	0
65129	44-0308260	05/01/1984	KANSAS CITY LIFE INS CO	MO	YRT/I	6,650,280	82,500	133,174	10,158	0	0
65129	44-0308260	02/01/1988	KANSAS CITY LIFE INS CO	MO	OTH/I	4,353,591	32,034	25,998	6,737	0	0
65129	44-0308260	02/01/1988	KANSAS CITY LIFE INS CO	MO	OTH/I	29,777,710	219,278	168,859	47,564	0	0
65129	44-0308260	08/01/1996	KANSAS CITY LIFE INS CO	MO	YRT/I	17,737,013	179,261	125,155	27,524	0	0
65129	44-0308260	08/01/1997	KANSAS CITY LIFE INS CO	MO	YRT/I	27,116,297	245,724	138,811	42,357	0	0
65129	44-0308260	09/01/1997	KANSAS CITY LIFE INS CO	MO	CO/I	210,786,154	1,411,104	964,845	582,532	0	0
65129	44-0308260	01/01/1998	KANSAS CITY LIFE INS CO	MO	CO/I	192,534,553	3,030,059	493,371	624,415	0	0
65129	44-0308260	06/01/1998	KANSAS CITY LIFE INS CO	MO	YRT/I	0	0	83,388	9,653	0	0
65129	44-0308260	06/01/1998	KANSAS CITY LIFE INS CO	MO	YRT/I	6,405,694	108,045	76,508	280	0	0
65129	44-0308260	01/01/2000	KANSAS CITY LIFE INS CO	MO	CO/I	118,180,763	2,781,826	464,069	640,534	0	0
65129	44-0308260	01/01/2000	KANSAS CITY LIFE INS CO	MO	CO/I	162,903,512	1,178,601	466,080	332,820	0	0
65129	44-0308260	05/01/2001	KANSAS CITY LIFE INS CO	MO	YRT/I	22,868,456	150,592	86,540	36,315	0	0
65129	44-0308260	01/01/2002	KANSAS CITY LIFE INS CO	MO	YRT/I	1,094,535	9,323	499	692	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
65129	44-0308260	05/01/2002	KANSAS CITY LIFE INS CO	MO	CO/I	686,386,652	22,873,445	1,637,531	1,117,802	0	0
65129	44-0308260	07/01/2002	KANSAS CITY LIFE INS CO	MO	YRT/I	66,165,173	15,703,682	1,065,446	82,090	0	0
65129	44-0308260	04/17/2003	KANSAS CITY LIFE INS CO	MO	YRT/I	27,122,877	178,661	68,477	34,560	0	0
65242	35-0457540	01/01/1981	LAFAYETTE LIFE INS CO	OH	OTH/I	1,178,690	687,432	16,815	1,876	0	0
65242	35-0457540	02/01/1982	LAFAYETTE LIFE INS CO	OH	YRT/I	150,760	1,810	0	231	0	0
65315	04-6076039	01/01/1999	LIBERTY LIFE ASSUR CO OF BOSTON	NH	YRT/I	281,506,446	2,444,124	2,722,919	430,296	0	0
65315	04-6076039	06/01/1999	LIBERTY LIFE ASSUR CO OF BOSTON	NH	YRT/I	11,165,337	202,729	167,538	32,951	0	0
65315	04-6076039	09/01/1999	LIBERTY LIFE ASSUR CO OF BOSTON	NH	YRT/I	377,569,694	1,133,048	653,446	580,601	0	0
65315	04-6076039	10/01/1999	LIBERTY LIFE ASSUR CO OF BOSTON	NH	YRT/I	20,674,708	86,934	50,134	32,221	0	0
65315	04-6076039	05/01/2001	LIBERTY LIFE ASSUR CO OF BOSTON	NH	CO/I	235,309,380	4,368,062	385,141	257,075	0	0
65315	04-6076039	09/01/2002	LIBERTY LIFE ASSUR CO OF BOSTON	NH	YRT/I	18,693,228	63,556	34,860	23,875	0	0
65315	04-6076039	09/01/2002	LIBERTY LIFE ASSUR CO OF BOSTON	NH	CO/I	347,471,174	6,670,915	522,421	398,210	0	0
65315	04-6076039	03/01/2004	LIBERTY LIFE ASSUR CO OF BOSTON	NH	CO/I	100,040,650	1,835,410	164,629	123,516	0	0
65528	75-0953004	04/01/2004	LIFE INS CO OF THE SOUTHWEST	TX	YRT/I	20,389,359	399,381	359,113	141,712	0	0
65595	47-0221457	01/01/1984	LINCOLN BENEFIT LIFE CO	NE	OTH/I	17,837,128	36,493	209,704	71,798	0	0
65595	47-0221457	06/01/1986	LINCOLN BENEFIT LIFE CO	NE	YRT/I	479,142	10,646	8,425	733	0	0
65595	47-0221457	06/15/1991	LINCOLN BENEFIT LIFE CO	NE	OTH/I	1,397,417	8,555	48,276	2,129	0	0
65595	47-0221457	12/01/1991	LINCOLN BENEFIT LIFE CO	NE	CO/I	1,952,392	44,354	17,818	3,885	0	0
65595	47-0221457	05/01/1995	LINCOLN BENEFIT LIFE CO	NE	CO/I	59,184,729	302,599	(1,657,262)	1,782,882	0	0
65595	47-0221457	06/01/1996	LINCOLN BENEFIT LIFE CO	NE	YRT/I	388,096	1,319	5	632	0	0
65595	47-0221457	06/01/1998	LINCOLN BENEFIT LIFE CO	NE	YRT/I	7,271,075	71,175	46,129	15,014	0	0
65595	47-0221457	01/15/1999	LINCOLN BENEFIT LIFE CO	NE	YRT/I	8,594,789	367,230	66,397	148,158	0	0
65595	47-0221457	05/05/1999	LINCOLN BENEFIT LIFE CO	NE	YRT/I	34,731,057	171,627	29,712	53,879	0	0
65595	47-0221457	01/01/2000	LINCOLN BENEFIT LIFE CO	NE	CO/I	29,611,837	1,167,217	(817,558)	16,740	0	0
65595	47-0221457	10/15/2002	LINCOLN BENEFIT LIFE CO	NE	OTH/I	429,822,467	41,737,860	345,772	10,463,608	0	0
65595	47-0221457	12/31/2002	LINCOLN BENEFIT LIFE CO	NE	OTH/I	474,863,257	14,929,574	2,447,354	766,118	0	0
65595	47-0221457	02/03/2003	LINCOLN BENEFIT LIFE CO	NE	YRT/I	2,039,515	21,777	7,569	3,693	0	0
65595	47-0221457	08/15/2003	LINCOLN BENEFIT LIFE CO	NE	CO/I	10,042,035	48,459	40,653	12,327	0	0
65595	47-0221457	11/17/2003	LINCOLN BENEFIT LIFE CO	NE	YRT/I	22,501,867	83,093	11,390	27,946	0	0
65595	47-0221457	07/29/2004	LINCOLN BENEFIT LIFE CO	NE	YRT/I	9,745,289	454,825	986,111	12,120	0	0
65927	04-2314290	09/01/1985	LINCOLN HERITAGE LIFE INS CO	IL	YRT/I	210,823	24,585	3,919	322	0	0
62057	22-0832760	02/01/1988	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	470,825	5,663	2,417	721	0	0
62057	22-0832760	05/01/1993	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	1,809,654	21,047	12,480	2,864	0	0
62057	22-0832760	06/01/1993	LINCOLN LIFE & ANN CO OF NY	NY	CO/I	185,521	7,152	12,032	10,284	0	0
62057	22-0832760	11/01/1994	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	598,345	5,593	5,302	826	0	0
62057	22-0832760	08/01/1995	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	16,589,985	631,260	360,962	88,573	0	0
62057	22-0832760	07/01/1996	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	6,202,975	73,066	37,798	10,608	0	0
62057	22-0832760	01/01/1998	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	6,718	106	205	10	0	0
62057	22-0832760	01/01/1998	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	2,085,393	16,813	14,473	3,384	0	0
62057	22-0832760	07/01/2002	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	820,497	7,372	3,888	1,249	0	0
62057	22-0832760	12/01/2002	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	767,016	10,232	27,552	953	0	0
62057	22-0832760	11/01/2003	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	280,067	2,898	(11,099)	348	0	0
62057	22-0832760	11/01/2003	LINCOLN LIFE & ANN CO OF NY	NY	YRT/I	20,810,593	282,585	420,722	33,985	0	0
62057	22-0832760	03/01/2004	LINCOLN LIFE & ANN CO OF NY	NY	CO/I	42,641,159	1,386,168	46,569	52,581	0	0
65676	35-0472300	07/01/1978	LINCOLN NATL LIFE INS CO	IN	YRT/I	82,692	2,966	(4,145)	132	0	0
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	99,825	3,581	6,369	155	0	0
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	311,290	11,166	10,769	71,897	0	0
65676	35-0472300	05/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	0	0	2,677	0	0	0
65676	35-0472300	01/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	0	0	20,431	0	0	0
65676	35-0472300	01/01/1985	LINCOLN NATL LIFE INS CO	IN	CO/I	2,201,612	819,981	215,164	15,000	0	0
65676	35-0472300	07/16/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	83,396	2,468	1,573	161	0	0
65676	35-0472300	10/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	0	0	25,360	7,262	0	0
65676	35-0472300	01/01/1986	LINCOLN NATL LIFE INS CO	IN	YRT/I	1,564,872	22,638	23,587	2,393	0	0
65676	35-0472300	01/01/1986	LINCOLN NATL LIFE INS CO	IN	YRT/I	27,442,817	323,559	303,019	244,549	0	0
65676	35-0472300	01/01/1986	LINCOLN NATL LIFE INS CO	IN	OTH/I	14,749,175	657,708	593,455	216,278	0	0
65676	35-0472300	01/01/1987	LINCOLN NATL LIFE INS CO	IN	YRT/I	21,675,271	470,758	452,347	155,351	0	0
65676	35-0472300	04/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	3,313,743	78,729	92,249	5,431	0	0
65676	35-0472300	05/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	0	0	37,208	29,795	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
65676	35-0472300	05/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	5,372,963	72,208	74,977	38,355	0	0
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	11,736,690	150,786	6,264	522,480	0	0
65676	35-0472300	01/01/1989	LINCOLN NATL LIFE INS CO	IN	CO/I	78,415	18,130	3,783	118	0	0
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	0	0	7,623	0	0	0
65676	35-0472300	03/01/1989	LINCOLN NATL LIFE INS CO	IN	CO/I	211,226	10,231	9,626	275	0	0
65676	35-0472300	01/01/1991	LINCOLN NATL LIFE INS CO	IN	CO/I	0	0	2,572	0	0	0
65676	35-0472300	12/01/1991	LINCOLN NATL LIFE INS CO	IN	YRT/I	59,388	1,954	0	73	0	0
65676	35-0472300	03/01/1992	LINCOLN NATL LIFE INS CO	IN	YRT/I	9,471,553	150,628	180,864	14,812	0	0
65676	35-0472300	04/01/1992	LINCOLN NATL LIFE INS CO	IN	OTH/I	4,682,320	95,967	270,425	9,450	0	0
65676	35-0472300	10/01/1992	LINCOLN NATL LIFE INS CO	IN	YRT/I	4,539,646	56,723	51,124	5,707	0	0
65676	35-0472300	05/01/1993	LINCOLN NATL LIFE INS CO	IN	YRT/I	58,796,382	1,333,814	626,321	1,028,960	0	0
65676	35-0472300	06/01/1993	LINCOLN NATL LIFE INS CO	IN	OTH/I	187,407	18,452	10,812	287	0	0
65676	35-0472300	10/01/1993	LINCOLN NATL LIFE INS CO	IN	YRT/I	0	0	931,183	0	0	0
65676	35-0472300	07/01/1994	LINCOLN NATL LIFE INS CO	IN	YRT/I	78,158,765	1,670,135	842,367	690,001	0	0
65676	35-0472300	11/01/1994	LINCOLN NATL LIFE INS CO	IN	YRT/I	553,907	23,885	8,975	849	0	0
65676	35-0472300	11/01/1994	LINCOLN NATL LIFE INS CO	IN	YRT/I	70,383,537	1,409,315	1,241,938	1,838,723	0	0
65676	35-0472300	04/01/1995	LINCOLN NATL LIFE INS CO	IN	YRT/I	46,429,590	516,955	550,479	176,736	0	0
65676	35-0472300	01/01/1996	LINCOLN NATL LIFE INS CO	IN	CO/I	245,831	8,241	1,679	1,936	0	0
65676	35-0472300	07/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	67,881	2,622	836	101	0	0
65676	35-0472300	07/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	15,847,535	470,559	393,456	155,033	0	0
65676	35-0472300	07/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	42,842,025	2,034,597	323,626	368,935	0	0
65676	35-0472300	10/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	956,337	6,110	5,705	1,585	0	0
65676	35-0472300	11/01/1996	LINCOLN NATL LIFE INS CO	IN	CO/I	5,449,994	29,998	27,961	9,233	0	0
65676	35-0472300	01/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	40,458	1,196	847	60	0	0
65676	35-0472300	05/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	3,269,808	68,641	64,177	5,059	0	0
65676	35-0472300	05/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	150,112,006	2,008,089	1,158,768	678,824	0	0
65676	35-0472300	05/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	6,951,191	225,041	27,946	10,693	0	0
65676	35-0472300	11/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	114,620,698	2,738,452	1,379,476	1,109,756	0	0
65676	35-0472300	01/01/1998	LINCOLN NATL LIFE INS CO	IN	YRT/I	646,877	6,019	7,113	1,014	0	0
65676	35-0472300	01/01/1998	LINCOLN NATL LIFE INS CO	IN	YRT/I	209,654,073	2,552,314	1,784,582	1,015,857	0	0
65676	35-0472300	01/01/1998	LINCOLN NATL LIFE INS CO	IN	YRT/I	245,151,267	6,712,004	4,270,904	2,664,384	0	0
65676	35-0472300	01/01/1998	LINCOLN NATL LIFE INS CO	IN	YRT/I	946,526,187	30,018,863	16,962,216	13,530,893	0	0
65676	35-0472300	01/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	253,107,553	1,615,599	502,336	599,168	0	0
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	18,238,757	4,655,749	35,191	23,037	0	0
65676	35-0472300	01/01/2002	LINCOLN NATL LIFE INS CO	IN	YRT/I	11,490,956	364,449	500,520	14,276	0	0
65676	35-0472300	07/01/2002	LINCOLN NATL LIFE INS CO	IN	YRT/I	429,883,381	3,624,591	2,433,207	2,376,335	0	0
65676	35-0472300	12/01/2002	LINCOLN NATL LIFE INS CO	IN	YRT/I	90,215,544	1,188,392	854,214	337,515	0	0
65676	35-0472300	11/01/2003	LINCOLN NATL LIFE INS CO	IN	YRT/I	5,917,077	20,826	17,837	8,432	0	0
65676	35-0472300	11/01/2003	LINCOLN NATL LIFE INS CO	IN	YRT/I	23,191,662	151,651	121,846	29,499	0	0
65676	35-0472300	11/01/2003	LINCOLN NATL LIFE INS CO	IN	YRT/I	39,443,757	298,012	276,505	52,369	0	0
65676	35-0472300	11/01/2003	LINCOLN NATL LIFE INS CO	IN	YRT/I	582,207,648	21,778,191	16,250,911	3,196,481	0	0
65676	35-0472300	03/01/2004	LINCOLN NATL LIFE INS CO	IN	CO/I	392,883,758	11,677,288	743,996	685,343	0	0
60232	52-0795747	04/01/1997	LOMBARD INTL LIFE ASSUR CO	PA	YRT/I	138,297,783	149,492	1,874,728	213,361	0	0
60232	52-0795747	08/01/2001	LOMBARD INTL LIFE ASSUR CO	PA	YRT/I	246,662,221	166,955	630,901	386,684	0	0
65722	63-0343428	03/01/2002	LOYAL AMER LIFE INS CO	OH	CO/I	5,535,346	131,320	9,172	6,887	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	119,312	27	184	148	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	587,356	160	7,711	2,330	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	1,174,236	268	8,750	1,445	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	3,049,891	711	43,290	4,634	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	25,654,387	5,872	165,277	32,088	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	110,608,470	25,428	514,306	145,289	0	0
93580	84-0849721	07/01/2002	M LIFE INS CO	CO	YRT/I	238,329,178	3,114,818	972,129	300,111	0	0
93580	84-0849721	11/01/2002	M LIFE INS CO	CO	YRT/I	1,462,527	335	2,712	1,850	0	0
93580	84-0849721	01/01/1984	M Life Insurance Company	CO	YRT/I	74,263,300	296,326	3,143,797	437	0	0
93580	84-0849721	07/01/1991	M Life Insurance Company	CO	YRT/I	45,551,405	0	1,126,853	0	0	0
65870	13-1004640	10/01/1984	MANHATTAN LIFE INS CO	NY	OTH/I	564,606	5,097	20,271	739	0	0
65870	13-1004640	10/01/1988	MANHATTAN LIFE INS CO	NY	YRT/I	5,384,969	96,727	136,264	7,629	0	0
65870	13-1004640	01/01/1992	MANHATTAN LIFE INS CO	NY	YRT/I	4,286,430	69,069	64,267	6,599	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
65870	13-1004640	12/11/1995	MANHATTAN LIFE INS CO	NY	CO/I	301,887	1,203	5,042	455	0	0
67083	45-0252531	09/01/1986	MANHATTAN NATL LIFE INS CO	OH	OTH/I	15,174,404	319	241,790	24,299	0	0
67083	45-0252531	04/01/1988	MANHATTAN NATL LIFE INS CO	OH	YRT/I	13,893,060	79,799	124,417	17,805	0	0
67083	45-0252531	12/01/1995	MANHATTAN NATL LIFE INS CO	OH	YRT/I	62,693,307	405,594	200,170	95,911	0	0
67083	45-0252531	10/01/1996	MANHATTAN NATL LIFE INS CO	OH	YRT/I	269,106	388	89,475	412	0	0
65935	04-1590850	08/01/1990	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	45,404,063	724,273	1,816,035	130,183	0	0
65935	04-1590850	08/01/1990	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	68,530,294	2,302,223	1,224,506	101,711	0	0
65935	04-1590850	08/01/1990	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	132,706,063	1,565,348	1,613,180	542,364	0	0
65935	04-1590850	01/01/1992	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	378,804	2,976	7,188	586	0	0
65935	04-1590850	01/01/1992	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	3,642,625	77,866	238,862	514,984	0	0
65935	04-1590850	07/01/1992	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	21,537,439	61,741	243,817	32,900	0	0
65935	04-1590850	07/01/1992	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	401,698,155	2,518,825	2,335,503	722,098	0	0
65935	04-1590850	09/01/1992	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	19,288,822	362,112	173,995	29,990	0	0
65935	04-1590850	03/29/1993	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	1,044,492	3,828	2,738	877	0	0
65935	04-1590850	03/29/1993	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	12,462,451	87,790	123,487	16,512	0	0
65935	04-1590850	03/29/1993	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	35,198,909	119,318	357,554	53,843	0	0
65935	04-1590850	03/29/1993	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	489,144,526	2,669,263	3,182,130	1,108,684	0	0
65935	04-1590850	07/01/1993	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	9,539,173	186,862	268,962	14,654	0	0
65935	04-1590850	07/01/1993	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	26,645,709	570,996	718,827	28,708	0	0
65935	04-1590850	02/01/1994	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	0	0	0	122	0	0
65935	04-1590850	02/01/1994	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	2,081,058	23,350	63,899	1,287	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	5,647,187	57,935	58,707	8,392	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	6,810,160	111,757	28,471	10,384	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	6,849,802	109,194	51,453	8,453	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	17,503,239	159,307	131,129	28,460	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	23,532,973	207,733	482,684	39,220	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	59,026,484	409,016	221,467	150,248	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	143,995,227	2,338,041	1,133,265	161,728	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	159,880,077	3,979,129	2,509,751	263,648	0	0
65935	04-1590850	03/01/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	426,939,239	3,322,917	3,704,417	798,403	0	0
65935	04-1590850	09/16/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	12,699,895	41,968	84,447	22,244	0	0
65935	04-1590850	09/16/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	45,431,866	112,841	128,669	83,193	0	0
65935	04-1590850	09/16/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	48,635,598	199,946	172,234	75,661	0	0
65935	04-1590850	09/16/1996	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	233,019,035	1,001,886	777,388	327,869	0	0
65935	04-1590850	09/01/1998	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	66,083	177	1,028	1,254	0	0
65935	04-1590850	09/01/1998	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	70,622,844	463,210	294,010	153,873	0	0
65935	04-1590850	06/15/1999	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	657,008,070	3,370,813	4,716,862	1,088,635	0	0
65935	04-1590850	06/15/1999	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	6,369,365,369	22,437,413	18,951,834	4,147,375	0	0
65935	04-1590850	05/01/2001	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	102,517,364	564,893	298,223	165,909	0	0
65935	04-1590850	06/01/2001	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	973,528,309	8,660,489	3,923,931	2,481,504	0	0
65935	04-1590850	07/13/2001	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	151,798	1,903	253	0	0	0
65935	04-1590850	06/01/2002	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	7,124,964	90,803	53,484	9,287	0	0
65935	04-1590850	06/01/2002	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	150,654,468	761,830	328,440	226,604	0	0
65935	04-1590850	03/31/2003	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	61,825,352	1,505,413	700,965	3,780,494	0	0
65935	04-1590850	10/01/2003	MASSACHUSETTS MUT LIFE INS CO	MA	YRT/I	357,943,057	2,253,245	1,304,652	825,445	0	0
65935	04-1590850	10/18/2003	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	341,702,038	1,624,186	855,278	367,013	0	0
65935	04-1590850	05/01/2004	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	50,840,087	66,980	172,437	61,021	0	0
65935	04-1590850	05/01/2004	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	1,165,636,946	14,092,016	2,477,166	1,340,241	0	0
65978	13-5581829	09/01/1990	METROPOLITAN LIFE INS CO	NY	CO/I	650,517	7,708	13,212	981	0	0
65978	13-5581829	06/01/1991	METROPOLITAN LIFE INS CO	NY	CO/I	479,226	366	8,282	722	0	0
65978	13-5581829	07/01/1991	METROPOLITAN LIFE INS CO	NY	YRT/I	222,023	102,162	113,280	0	0	0
65978	13-5581829	01/01/1992	METROPOLITAN LIFE INS CO	NY	YRT/I	53,686,677	1,793,444	1,228,600	82,966	0	0
65978	13-5581829	01/01/1992	METROPOLITAN LIFE INS CO	NY	MCO/I	82,931,279	1,642	1,891,157	125,002	30,008,394	0
65978	13-5581829	02/01/1992	METROPOLITAN LIFE INS CO	NY	YRT/I	18,870,805	290,197	243,875	23,453	0	0
65978	13-5581829	01/01/1994	METROPOLITAN LIFE INS CO	NY	YRT/I	597,289,360	4,207,097	2,271,989	839,510	0	0
65978	13-5581829	04/01/1994	METROPOLITAN LIFE INS CO	NY	YRT/I	4,158,618	49,067	38,658	5,916	0	0
65978	13-5581829	04/01/1994	METROPOLITAN LIFE INS CO	NY	YRT/I	53,293,081	678,575	493,289	78,737	0	0
65978	13-5581829	05/01/1994	METROPOLITAN LIFE INS CO	NY	YRT/I	9,388,093	87,677	70,971	45,302	0	0

SCHEDULE S - PART 1 - SECTION 1

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

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65978	13-5581829	06/01/1994	METROPOLITAN LIFE INS CO	NY	YRT/I	1,248,006	34,763	16,556	0	0	0
65978	13-5581829	06/01/1994	METROPOLITAN LIFE INS CO	NY	OTH/I	0	0	28,470	0	0	0
65978	13-5581829	01/01/1996	METROPOLITAN LIFE INS CO	NY	OTH/I	1,017,571	773	4,493	1,524	0	0
65978	13-5581829	10/01/1996	METROPOLITAN LIFE INS CO	NY	YRT/I	18,768,906	4,294	0	23,370	0	0
65978	13-5581829	10/01/1996	METROPOLITAN LIFE INS CO	NY	CO/I	929,412,903	10,049,078	2,555,078	1,439,631	0	0
65978	13-5581829	10/01/1996	METROPOLITAN LIFE INS CO	NY	OTH/I	120,073	92	501	205	0	0
65978	13-5581829	05/12/1997	METROPOLITAN LIFE INS CO	NY	YRT/I	3,245,395	3,174	14,694	12,759	0	0
65978	13-5581829	01/01/1998	METROPOLITAN LIFE INS CO	NY	YRT/I	202,900,045	1,095,069	703,053	445,508	0	0
65978	13-5581829	01/01/1998	METROPOLITAN LIFE INS CO	NY	YRT/I	786,856,079	4,218,562	2,756,839	1,650,587	0	0
65978	13-5581829	03/02/2000	METROPOLITAN LIFE INS CO	NY	CO/I	2,366,684,450	51,723,847	2,773,522	4,897,090	0	0
65978	13-5581829	04/01/2002	METROPOLITAN LIFE INS CO	NY	YRT/I	66,424,236	840,052	281,892	86,569	0	0
65978	13-5581829	04/01/2002	METROPOLITAN LIFE INS CO	NY	YRT/I	349,626,556	6,495,900	5,652,044	1,875,807	0	0
65978	13-5581829	05/01/2002	METROPOLITAN LIFE INS CO	NY	CO/I	7,753,790,358	239,143,156	14,920,295	10,775,294	0	0
65978	13-5581829	07/01/2002	METROPOLITAN LIFE INS CO	NY	YRT/I	559,406,388	2,156,929	1,252,876	912,885	0	0
65978	13-5581829	04/01/2003	METROPOLITAN LIFE INS CO	NY	YRT/I	48,447,278	48,089	53,463	75,348	0	0
65978	13-5581829	07/01/2004	METROPOLITAN LIFE INS CO	NY	YRT/I	38,070,002	466,013	591,694	143,558	0	0
66087	62-0724538	06/01/1984	MID WEST NATL LIFE INS CO OF TN	TX	YRT/I	815,333	32,431	30,563	1,247	0	0
66087	62-0724538	05/01/1985	MID WEST NATL LIFE INS CO OF TN	TX	YRT/I	71,871	2,187	2,618	110	0	0
66044	46-0164570	12/01/1984	MIDLAND NATL LIFE INS CO	IA	CO/I	1,582,712	315,714	70,204	2,456	0	0
66044	46-0164570	03/01/1994	MIDLAND NATL LIFE INS CO	IA	OTH/I	1,301,293	1,923	28,654	1,984	0	0
66044	46-0164570	01/01/2001	MIDLAND NATL LIFE INS CO	IA	YRT/I	31,173,115	27,488	160,879	71,524	0	0
66044	46-0164570	01/01/2001	MIDLAND NATL LIFE INS CO	IA	OTH/I	49,897,007	23,580	227,180	75,976	0	0
66044	46-0164570	01/01/2002	MIDLAND NATL LIFE INS CO	IA	OTH/I	231,641,892	154,426	1,340,406	617,614	0	0
66044	46-0164570	04/01/2002	MIDLAND NATL LIFE INS CO	IA	OTH/I	56,839,951	8,410,148	222,148	322,355	0	0
66044	46-0164570	10/01/2002	MIDLAND NATL LIFE INS CO	IA	OTH/I	7,097,374	3,917	29,598	239,505	0	0
66044	46-0164570	03/01/2003	MIDLAND NATL LIFE INS CO	IA	CO/I	107,944,343	3,801,752	238,228	132,311	0	0
66044	46-0164570	08/01/2003	MIDLAND NATL LIFE INS CO	IA	YRT/I	23,990,751	69,895	188,889	29,949	0	0
66044	46-0164570	10/01/2003	MIDLAND NATL LIFE INS CO	IA	YRT/I	68,285,378	53,410	351,381	89,470	0	0
66044	46-0164570	05/01/2004	MIDLAND NATL LIFE INS CO	IA	YRT/I	1,668,999	1,157	5,691	14,603	0	0
66044	46-0164570	06/05/2004	MIDLAND NATL LIFE INS CO	IA	CO/I	151,208,860	3,365,737	240,106	245,229	0	0
66168	41-0417830	05/01/1996	MINNESOTA LIFE INS CO	MN	YRT/I	43,940,003	742,587	672,747	346,403	0	0
66168	41-0417830	03/01/1998	MINNESOTA LIFE INS CO	MN	YRT/I	115,678,423	2,191,525	2,292,304	610,714	0	0
66168	41-0417830	01/01/2000	MINNESOTA LIFE INS CO	MN	YRT/I	139,926,010	1,174,101	732,965	230,959	0	0
66168	41-0417830	07/01/2000	MINNESOTA LIFE INS CO	MN	YRT/I	81,658,260	352,529	290,115	127,976	0	0
66168	41-0417830	03/01/2001	MINNESOTA LIFE INS CO	MN	CO/I	283,974,701	5,238,655	584,367	250,835	0	0
66168	41-0417830	04/01/2002	MINNESOTA LIFE INS CO	MN	YRT/I	545,162,460	1,753,755	1,307,777	1,131,478	0	0
66168	41-0417830	04/01/2002	MINNESOTA LIFE INS CO	MN	CO/I	1,272,551,820	30,737,876	2,352,111	964,942	0	0
66168	41-0417830	10/01/2002	MINNESOTA LIFE INS CO	MN	YRT/I	387,992	1,661	1,978	483	0	0
66168	41-0417830	02/01/2003	MINNESOTA LIFE INS CO	MN	YRT/I	55,900,324	640,198	537,570	71,986	0	0
66168	41-0417830	03/01/2004	MINNESOTA LIFE INS CO	MN	YRT/I	36,394,139	97,187	122,398	100,702	0	0
66168	41-0417830	09/20/2004	MINNESOTA LIFE INS CO	MN	YRT/I	1,511,134	11,606	17,784	1,900	0	0
70416	43-0581430	07/01/1993	MML BAY STATE LIFE INS CO	CT	YRT/I	0	0	4,421	2,783	0	0
70416	43-0581430	03/01/1996	MML BAY STATE LIFE INS CO	CT	YRT/I	1,798,952	6,341	(24)	0	0	0
78077	86-0222062	03/07/1994	MONY LIFE INS CO OF AMER	AZ	YRT/I	1,531,931	16,840	21,005	2,356	0	0
78077	86-0222062	06/01/1994	MONY LIFE INS CO OF AMER	AZ	YRT/I	5,254,136	212,664	184,310	8,001	0	0
78077	86-0222062	04/26/2001	MONY LIFE INS CO OF AMER	AZ	YRT/I	13,328,823	81,845	63,991	20,991	0	0
78077	86-0222062	03/01/2002	MONY LIFE INS CO OF AMER	AZ	YRT/I	46,053,167	310,136	236,985	96,103	0	0
78077	86-0222062	01/01/2003	MONY LIFE INS CO OF AMER	AZ	YRT/I	18,271,206	7,130,329	1,060,367	22,925	0	0
78077	86-0222062	01/16/2004	MONY LIFE INS CO OF AMER	AZ	CO/I	613,883,321	30,133,647	1,014,811	869,045	0	0
78077	86-0222062	07/22/2004	MONY LIFE INS CO OF AMER	AZ	YRT/I	6,644,428	128,799	130,005	8,225	0	0
66370	13-1632487	03/07/1994	MONY LIFE INS CO	NY	YRT/I	9,599,427	61,251	67,243	14,682	0	0
66370	13-1632487	06/01/1994	MONY LIFE INS CO	NY	YRT/I	504,667	10,980	20,345	779	0	0
66370	13-1632487	01/01/2003	MONY LIFE INS CO	NY	YRT/I	527,559	274,923	45,850	645	0	0
66370	13-1632487	01/16/2004	MONY LIFE INS CO	NY	CO/I	126,549,002	4,442,724	195,493	91,213	0	0
66346	58-0828824	01/01/1993	MUNICH AMER REASSUR CO	GA	CO/I	316,678	1,704	4,560	477	0	0
66346	58-0828824	09/16/1993	MUNICH AMER REASSUR CO	GA	CO/I	183,972	6,994	2,291	296	0	0
66427	36-1516780	04/15/1996	MUTUAL TRUST LIFE INS CO A PAN AM	IL	CO/I	120,820,154	733,804	584,465	165,391	0	0
61409	23-1618791	01/01/1985	NATIONAL BENEFIT LIFE INS CO	NY	CO/I	628,707	11,030	24,250	948	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
61409	23-1618791	10/01/1985	NATIONAL BENEFIT LIFE INS CO	NY	YRT/I	3,693,758	64,318	58,616	6,035	0	0
66540	84-6024157	05/01/1981	NATIONAL FARMERS UNION LIFE INS C	TX	OTH/I	254,408	891	6,064	389	0	0
66540	84-6024157	04/01/1985	NATIONAL FARMERS UNION LIFE INS C	TX	YRT/I	172,436	10,932	3,413	266	0	0
66680	03-0144090	04/01/1993	NATIONAL LIFE INS CO	VT	YRT/I	118,598,831	1,144,999	2,138,294	329,467	0	0
66680	03-0144090	10/01/1994	NATIONAL LIFE INS CO	VT	YRT/I	69,650,871	700,202	884,524	610,659	0	0
66680	03-0144090	10/01/1996	NATIONAL LIFE INS CO	VT	CO/I	601,374,551	8,998,829	1,595,025	410,094	0	0
66680	03-0144090	09/01/1997	NATIONAL LIFE INS CO	VT	YRT/I	17,358,841	15,361	52,367	26,966	0	0
66680	03-0144090	01/01/2002	NATIONAL LIFE INS CO	VT	YRT/I	54,850,548	703,119	133,024	70,048	0	0
66680	03-0144090	01/01/2002	NATIONAL LIFE INS CO	VT	YRT/I	205,727,009	2,366,660	687,158	267,372	0	0
66680	03-0144090	06/01/2002	NATIONAL LIFE INS CO	VT	YRT/I	82,674,480	792,424	656,245	104,006	0	0
66680	03-0144090	09/16/2002	NATIONAL LIFE INS CO	VT	CO/I	509,407,197	8,467,086	1,371,859	584,091	0	0
85472	13-2740556	01/01/1995	NATIONAL SECURITY LIFE & ANN CO	NY	YRT/I	0	0	(11,594)	1,282	0	0
92657	31-1000740	04/01/1994	NATIONWIDE LIFE & ANN INS CO	OH	YRT/I	11,197,869	335,079	149,494	18,393	0	0
92657	31-1000740	11/01/1994	NATIONWIDE LIFE & ANN INS CO	OH	YRT/I	109,507,208	116,859	1,056,656	422,195	0	0
92657	31-1000740	01/01/1996	NATIONWIDE LIFE & ANN INS CO	OH	YRT/I	125,511	3,445	88	253	0	0
92657	31-1000740	07/01/2002	NATIONWIDE LIFE & ANN INS CO	OH	YRT/I	13,177,618	421,930	52,735	16,735	0	0
92657	31-1000740	02/01/2003	NATIONWIDE LIFE & ANN INS CO	OH	OTH/I	363,153,421	143,552,958	14,925,394	1,957,656	0	0
92657	31-1000740	03/01/2003	NATIONWIDE LIFE & ANN INS CO	OH	OTH/I	119,378,134	25,835,188	1,188,369	150,058	0	0
92657	31-1000740	07/01/2003	NATIONWIDE LIFE & ANN INS CO	OH	YRT/I	14,837,920	12,536	47,234	19,488	0	0
66869	31-4156830	04/01/1994	NATIONWIDE LIFE INS CO	OH	YRT/I	39,602,160	774,857	249,902	54,381	0	0
66869	31-4156830	11/01/1994	NATIONWIDE LIFE INS CO	OH	YRT/I	1,461,491,724	3,519,872	4,858,482	4,271,268	0	0
66869	31-4156830	01/01/1996	NATIONWIDE LIFE INS CO	OH	YRT/I	3,517,442	343,314	9,820	5,552	0	0
66869	31-4156830	07/01/1997	NATIONWIDE LIFE INS CO	OH	YRT/I	27,475,053	18,315	292,180	42,246	0	0
66869	31-4156830	07/01/1997	NATIONWIDE LIFE INS CO	OH	YRT/I	89,870,829	60,204	152,907	160,737	0	0
66869	31-4156830	01/01/2002	NATIONWIDE LIFE INS CO	OH	CO/I	1,582,989,281	44,920,964	3,005,741	942,143	0	0
66869	31-4156830	07/01/2002	NATIONWIDE LIFE INS CO	OH	YRT/I	113,854,498	4,233,616	630,069	163,545	0	0
66869	31-4156830	10/01/2002	NATIONWIDE LIFE INS CO	OH	YRT/I	59,650,251	60,442	348,552	316,517	0	0
66869	31-4156830	01/01/2003	NATIONWIDE LIFE INS CO	OH	YRT/I	12,293,836	8,702	115,086	15,833	0	0
66869	31-4156830	02/01/2003	NATIONWIDE LIFE INS CO	OH	OTH/I	19,313,651	7,901,840	330,957	24,212	0	0
66869	31-4156830	03/01/2003	NATIONWIDE LIFE INS CO	OH	OTH/I	14,428,543	4,352,853	184,821	17,995	0	0
66869	31-4156830	07/01/2003	NATIONWIDE LIFE INS CO	OH	YRT/I	86,376,199	28,901	235,869	120,125	0	0
66869	31-4156830	10/21/2003	NATIONWIDE LIFE INS CO	OH	YRT/I	21,587,434	15,287	52,943	28,226	0	0
91626	04-2708937	11/01/1993	NEW ENGLAND LIFE INS CO	MA	YRT/I	74,548	1,136	0	92	0	0
91626	04-2708937	06/01/1994	NEW ENGLAND LIFE INS CO	MA	YRT/I	16,015,744	1,011,408	330,074	23,595	0	0
91626	04-2708937	08/30/1996	NEW ENGLAND LIFE INS CO	MA	YRT/I	30,203,588	1,334,416	122,800	39,001	0	0
91626	04-2708937	09/01/1996	NEW ENGLAND LIFE INS CO	MA	YRT/I	33,401,273	300,747	82,700	38,825	0	0
91626	04-2708937	02/01/1997	NEW ENGLAND LIFE INS CO	MA	YRT/I	388,123,354	2,699,564	1,783,565	904,721	0	0
91626	04-2708937	05/01/1998	NEW ENGLAND LIFE INS CO	MA	YRT/I	790,364,724	5,985,931	3,246,411	3,330,857	0	0
91626	04-2708937	01/01/2000	NEW ENGLAND LIFE INS CO	MA	YRT/I	13,957,191	60,285	0	21,334	0	0
91626	04-2708937	03/01/2000	NEW ENGLAND LIFE INS CO	MA	CO/I	681,166,790	16,471,938	490,610	975,564	0	0
91626	04-2708937	04/01/2000	NEW ENGLAND LIFE INS CO	MA	YRT/I	218,329,761	4,962,728	352,515	1,113,574	0	0
91626	04-2708937	04/01/2002	NEW ENGLAND LIFE INS CO	MA	OTH/I	11,841,135	4,168	2,762	14,727	0	0
91626	04-2708937	05/01/2002	NEW ENGLAND LIFE INS CO	MA	YRT/I	2,023,068	14,372	20,022	3,061	0	0
91626	04-2708937	05/01/2002	NEW ENGLAND LIFE INS CO	MA	YRT/I	661,046,105	3,100,112	1,665,766	1,504,961	0	0
91626	04-2708937	05/01/2002	NEW ENGLAND LIFE INS CO	MA	CO/I	1,629,415,385	41,074,534	2,886,241	5,856,682	0	0
91626	04-2708937	07/01/2004	NEW ENGLAND LIFE INS CO	MA	YRT/I	98,857,455	86,641	(35,248)	48,446	0	0
91596	13-3044743	02/11/1998	NEW YORK LIFE INS & ANN CORP	DE	YRT/I	125,542,153	3,940,158	3,550,432	741,593	0	0
91596	13-3044743	09/28/1998	NEW YORK LIFE INS & ANN CORP	DE	YRT/I	736,305,689	8,006,363	1,900,386	1,424,951	0	0
91596	13-3044743	07/20/1999	NEW YORK LIFE INS & ANN CORP	DE	YRT/I	49,229,243	588,096	3,185,644	8,055,292	0	0
91596	13-3044743	07/01/2002	NEW YORK LIFE INS & ANN CORP	DE	YRT/I	6,095,521	85,248	84,801	7,586	0	0
66915	13-5582869	09/28/1992	NEW YORK LIFE INS CO	NY	CO/I	56,982,205	288,225	368,402	87,938	0	0
66915	13-5582869	11/01/1994	NEW YORK LIFE INS CO	NY	CO/I	310,183,433	1,643,363	2,160,791	530,557	0	0
66915	13-5582869	10/03/1996	NEW YORK LIFE INS CO	NY	CO/I	627,993,271	3,352,361	3,278,572	1,436,437	0	0
66915	13-5582869	01/18/1999	NEW YORK LIFE INS CO	NY	CO/I	792,688,230	4,162,765	2,898,016	951,583	0	0
66915	13-5582869	01/01/2000	NEW YORK LIFE INS CO	NY	YRT/I	7,043,392	36,515	31,443	10,773	0	0
66915	13-5582869	05/25/2001	NEW YORK LIFE INS CO	NY	CO/I	613,269,966	3,284,317	2,055,314	978,588	0	0
66974	36-2428931	02/01/1985	NORTH AMER CO LIFE & HLTH INS	IA	OTH/I	11,608,467	237	481,473	38,627	0	0
66974	36-2428931	12/01/1986	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	0	0	2,353	220	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
66974	36-2428931	12/01/1986	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	948,224	7,749	10,296	1,348	0	0
66974	36-2428931	12/01/1986	NORTH AMER CO LIFE & HLTH INS	IA	OTH/I	3,489,782	9,723	133,569	5,431	0	0
66974	36-2428931	07/13/1987	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	48,414,962	114,679	188,497	145,239	0	0
66974	36-2428931	03/01/1988	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	40,347,621	1,713,277	1,832,957	85,772	0	0
66974	36-2428931	03/01/1990	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	107,699,768	2,578,780	1,586,175	145,031	0	0
66974	36-2428931	06/11/1990	NORTH AMER CO LIFE & HLTH INS	IA	OTH/I	86,622	2	4,868	132	0	0
66974	36-2428931	09/01/1990	NORTH AMER CO LIFE & HLTH INS	IA	OTH/I	28,050,183	55,188	463,125	36,732	0	0
66974	36-2428931	12/07/1998	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	1,774,134	2,308	11,114	15,064	0	0
66974	36-2428931	01/01/2000	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	77,303,346	556,660	369,666	134,689	0	0
66974	36-2428931	07/14/2000	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	1,799,009,853	52,829,082	6,880,902	3,187,975	0	0
66974	36-2428931	09/04/2000	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	28,616,236	429,342	302,807	100,396	0	0
66974	36-2428931	02/01/2001	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	19,916,640	23,692	142,681	39,469	0	0
66974	36-2428931	04/15/2002	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	12,285,077	60,197	160,184	39,782	0	0
66974	36-2428931	04/15/2002	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	609,504,723	22,955,176	1,601,704	1,192,628	0	0
66974	36-2428931	05/17/2002	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	54,703,169	69,737	260,047	106,612	0	0
66974	36-2428931	09/05/2002	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	4,019,875	121,135	53,840	4,994	0	0
66974	36-2428931	03/01/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	761,025,734	22,672,914	1,807,391	1,162,320	0	0
66974	36-2428931	04/01/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	1,101,702,346	36,648,758	2,716,289	2,194,309	0	0
66974	36-2428931	12/08/2003	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	2,926,506	2,000	7,542	6,337	0	0
66974	36-2428931	12/08/2003	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	5,128,973	6,307	28,111	6,436	0	0
66974	36-2428931	12/08/2003	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	6,628,929	5,686	27,151	8,255	0	0
60118	84-1443530	07/01/1997	NORTH AMER NATL RE INS CO	AZ	YRT/I	2,166,409	40,957	58,408	2,687	0	0
67091	39-0509570	12/01/1992	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	114,114,952	1,424,142	711,060	171,327	0	0
67091	39-0509570	01/01/1993	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	538,800,637	2,706,984	2,783,330	1,049,909	0	0
67091	39-0509570	01/01/1996	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	27,590,222	679,447	738,931	459,602	0	0
67091	39-0509570	04/29/1996	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	5,703,796,801	21,957,145	16,347,084	7,691,853	0	0
67091	39-0509570	04/05/1999	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	1,078,178,374	351,128	2,185,153	1,093,131	0	0
67091	39-0509570	01/01/2000	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	203,899,166	4,219,211	901,665	313,024	0	0
67091	39-0509570	04/03/2000	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	3,708,623,083	11,094,126	7,926,077	2,727,015	0	0
67091	39-0509570	01/15/2002	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	148,038,115	589,975	392,985	155,394	0	0
67091	39-0509570	01/15/2002	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	914,693,106	3,921,658	1,950,328	2,144,038	0	0
67091	39-0509570	03/29/2004	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	130,704,961	1,056,684	816,204	204,680	0	0
67091	39-0509570	01/01/2005	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	18,581,472	32,627	3,329	5,739	0	0
67091	39-0509570	01/01/2005	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	1,902,263,013	1,394,560	2,629,062	2,559,450	0	0
81353	52-1530175	02/11/1998	NYLIFE INS CO OF AZ	AZ	CO/I	192,485,022	1,141,554	969,950	285,845	0	0
67148	56-0343440	08/01/1984	OCCIDENTAL LIFE INS CO OF NC	TX	CO/I	501,859	12,657	5,997	756	0	0
89206	31-0962495	02/01/1993	OHIO NATL LIFE ASSUR CORP	OH	YRT/I	3,112,911	21,461	39,654	4,893	0	0
89206	31-0962495	01/01/1994	OHIO NATL LIFE ASSUR CORP	OH	YRT/I	361,398,423	3,897,353	3,182,675	1,014,302	0	0
89206	31-0962495	06/01/1998	OHIO NATL LIFE ASSUR CORP	OH	CO/I	167,499,310	1,217,217	285,261	214,536	0	0
89206	31-0962495	09/05/2000	OHIO NATL LIFE ASSUR CORP	OH	YRT/I	18,603,207	204,900	133,454	105,233	0	0
89206	31-0962495	09/01/2001	OHIO NATL LIFE ASSUR CORP	OH	CO/I	339,253,650	8,062,032	882,100	660,351	0	0
89206	31-0962495	05/01/2002	OHIO NATL LIFE ASSUR CORP	OH	YRT/I	29,013,820	4,585,171	649,194	40,564	0	0
89206	31-0962495	01/01/2003	OHIO NATL LIFE ASSUR CORP	OH	YRT/I	187,372,664	1,592,107	1,193,771	349,349	0	0
89206	31-0962495	01/01/2003	OHIO NATL LIFE ASSUR CORP	OH	CO/I	1,647,090,702	29,269,933	2,072,523	2,047,988	0	0
89206	31-0962495	04/01/2003	OHIO NATL LIFE ASSUR CORP	OH	YRT/I	87,400,385	11,995,684	811,376	113,105	0	0
67172	31-0397080	01/01/1994	OHIO NATL LIFE INS CO	OH	YRT/I	1,185,354	271	116,708	1,820	0	0
67172	31-0397080	11/01/1994	OHIO NATL LIFE INS CO	OH	YRT/I	49,429,213	246,591	212,460	76,569	0	0
67172	31-0397080	01/01/2003	OHIO NATL LIFE INS CO	OH	YRT/I	7,459,314	1,705	94,591	9,213	0	0
67172	31-0397080	01/01/2003	OHIO NATL LIFE INS CO	OH	YRT/I	76,854,420	449,266	175,403	97,240	0	0
67180	31-4271600	02/01/1996	OHIO STATE LIFE INS CO	TX	CO/I	4,514,353	46,855	69,499	5,686	0	0
67180	31-4271600	10/01/1996	OHIO STATE LIFE INS CO	TX	CO/I	151,572,536	1,618,673	1,076,178	277,336	0	0
67180	31-4271600	05/01/1998	OHIO STATE LIFE INS CO	TX	YRT/I	17,570,946	15,804	88,133	26,759	0	0
67180	31-4271600	03/01/1999	OHIO STATE LIFE INS CO	TX	CO/I	29,695,700	266,929	80,186	37,580	0	0
67180	31-4271600	01/01/2000	OHIO STATE LIFE INS CO	TX	CO/I	12,473,232	104,274	43,348	116,589	0	0
67326	73-0385800	07/01/1965	OLD SURETY LIFE INS CO	OK	YRT/I	32,902	1,181	391	50	0	0
67326	73-0385800	09/01/1986	OLD SURETY LIFE INS CO	OK	CO/I	82,035	429	737	124	0	0
88099	75-1608507	01/01/1986	OPTIMUM RE INS CO	TX	YRT/I	72,442	3,150	7,955	90	0	0
67393	43-0812448	01/01/1957	OZARK NATL LIFE INS CO	MO	YRT/I	0	0	39	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
64343	99-0108050	10/01/1988	PACIFIC GUARDIAN LIFE INS CO LTD	HI	YRT/I	431,228	5,535	6,188	660	0	0
97268	95-3769814	08/02/1999	PACIFIC LIFE & ANN CO	AZ	YRT/I	437,195	100	1,349	689	0	0
97268	95-3769814	03/01/2003	PACIFIC LIFE & ANN CO	AZ	YRT/I	9,400,127	2,155	29,934	11,954	0	0
97268	95-3769814	03/01/2003	PACIFIC LIFE & ANN CO	AZ	CO/I	4,777,310	150,528	7,835	6,071	0	0
67466	95-1079000	05/15/1984	PACIFIC LIFE INS CO	NE	OTH/I	884,145	18	7,586	1,355	0	0
67466	95-1079000	04/01/1986	PACIFIC LIFE INS CO	NE	OTH/I	10,090,887	221	244,494	99,229	0	0
67466	95-1079000	09/01/1986	PACIFIC LIFE INS CO	NE	YRT/I	0	0	(784)	0	0	0
67466	95-1079000	07/01/1988	PACIFIC LIFE INS CO	NE	OTH/I	40,251,029	9,659	447,040	65,918	0	0
67466	95-1079000	08/01/1989	PACIFIC LIFE INS CO	NE	YRT/I	5,605,919	1,285	127,101	8,740	0	0
67466	95-1079000	07/01/1991	PACIFIC LIFE INS CO	NE	YRT/I	14,737,215	6,499	385,408	264,315	0	0
67466	95-1079000	07/01/1991	PACIFIC LIFE INS CO	NE	YRT/I	45,413,911	10,398	1,047,559	266,744	0	0
67466	95-1079000	01/01/1999	PACIFIC LIFE INS CO	NE	YRT/I	232,817,441	53,894	4,541,503	404,075	0	0
67466	95-1079000	01/01/2002	PACIFIC LIFE INS CO	NE	YRT/I	2,496,390	534	10,352	807	0	0
67466	95-1079000	01/01/2002	PACIFIC LIFE INS CO	NE	YRT/I	93,659,273	21,485	770,645	120,134	0	0
67466	95-1079000	03/01/2003	PACIFIC LIFE INS CO	NE	YRT/I	1,039,039,997	240,186	7,962,307	3,218,709	0	0
67466	95-1079000	03/01/2003	PACIFIC LIFE INS CO	NE	CO/I	590,250,645	9,804,906	897,615	518,751	0	0
67466	95-1079000	04/01/2003	PACIFIC LIFE INS CO	NE	YRT/I	57,330,290	456,153	346,536	189,164	0	0
67466	95-1079000	05/01/2003	PACIFIC LIFE INS CO	NE	YRT/I	939,951,332	66,768,801	6,847,974	5,005,061	0	0
67466	95-1079000	05/01/2004	PACIFIC LIFE INS CO	NE	YRT/I	2,263,293,286	139,923,364	14,021,765	4,864,230	0	0
67539	72-0281240	11/01/1997	PAN AMER LIFE INS CO	LA	YRT/I	8,581,601	54,955	107,743	13,124	0	0
93262	23-2142731	11/01/2002	PENN INS & ANN CO	DE	YRT/I	2,317,779	544	(6,178)	2,881	0	0
67644	23-0952300	08/01/1995	PENN MUT LIFE INS CO	PA	YRT/I	7,727,043	7,490	62,897	15,506	0	0
67644	23-0952300	08/21/1995	PENN MUT LIFE INS CO	PA	YRT/I	42,220,278	200,288	1,339,617	174,771	0	0
67644	23-0952300	08/21/1995	PENN MUT LIFE INS CO	PA	YRT/I	251,658,205	319,711	1,431,281	390,445	0	0
67644	23-0952300	09/01/1996	PENN MUT LIFE INS CO	PA	YRT/I	1,920,089	5,170	15,625	3,298	0	0
67644	23-0952300	05/01/1999	PENN MUT LIFE INS CO	PA	CO/I	11,944,721	263	24,802	18,012	0	0
67644	23-0952300	07/01/1999	PENN MUT LIFE INS CO	PA	YRT/I	57,223,976	115,154	752,850	108,739	0	0
67644	23-0952300	11/01/1999	PENN MUT LIFE INS CO	PA	YRT/I	4,073,892	460,059	159,536	7,826	0	0
67644	23-0952300	01/01/2000	PENN MUT LIFE INS CO	PA	YRT/I	14,407,292	56,951	15,072	22,604	0	0
67644	23-0952300	07/30/2001	PENN MUT LIFE INS CO	PA	YRT/I	27,731,534	136,537	127,599	48,927	0	0
67644	23-0952300	04/01/2002	PENN MUT LIFE INS CO	PA	YRT/I	64,165,406	192,337	1,453,818	198,991	0	0
67644	23-0952300	07/01/2003	PENN MUT LIFE INS CO	PA	YRT/I	23,611,368	70,777	90,260	29,841	0	0
93548	06-1045829	08/01/1997	PHL VARIABLE INS CO	CT	YRT/I	794,772	3,957	7,561	1,306	0	0
93548	06-1045829	01/01/2000	PHL VARIABLE INS CO	CT	CO/I	3,175,963	45,519	31,633	4,860	0	0
93548	06-1045829	12/11/2000	PHL VARIABLE INS CO	CT	YRT/I	19,969,506	58,451	699,229	431,277	0	0
93548	06-1045829	05/01/2001	PHL VARIABLE INS CO	CT	CO/I	120,131,343	3,504,950	234,264	149,895	0	0
93548	06-1045829	02/25/2002	PHL VARIABLE INS CO	CT	YRT/I	7,680,315	40,321	21,655	9,664	0	0
93548	06-1045829	07/01/2002	PHL VARIABLE INS CO	CT	YRT/I	8,680,080	264,028	362,857	10,766	0	0
93548	06-1045829	03/24/2003	PHL VARIABLE INS CO	CT	CO/I	96,957,610	385,445	111,669	120,260	0	0
93548	06-1045829	03/24/2003	PHL VARIABLE INS CO	CT	CO/I	196,213,467	10,226,836	290,779	242,402	0	0
93734	43-1240953	02/25/2002	PHOENIX LIFE & ANN CO	CT	CO/I	367,740,486	1,633,122	378,215	454,804	0	0
67814	06-0493340	12/08/1966	PHOENIX LIFE INS CO	NY	YRT/I	258,303	2,055	3,800	496	0	0
67814	06-0493340	04/01/1999	PHOENIX LIFE INS CO	NY	YRT/I	2,734,183	4,076	93,501	4,208	0	0
67814	06-0493340	05/01/2001	PHOENIX LIFE INS CO	NY	CO/I	785,759	2,313	2,196	942	0	0
67814	06-0493340	02/25/2002	PHOENIX LIFE INS CO	NY	CO/I	139,441,815	602,330	135,573	172,206	0	0
67814	06-0493340	07/01/2002	PHOENIX LIFE INS CO	NY	YRT/I	8,762,012	48,546	22,304	11,395	0	0
67814	06-0493340	03/24/2003	PHOENIX LIFE INS CO	NY	CO/I	3,573,114	13,934	4,250	4,382	0	0
67814	06-0493340	03/24/2003	PHOENIX LIFE INS CO	NY	CO/I	14,063,748	694,833	19,889	17,626	0	0
67911	45-0220640	01/01/2002	PIONEER MUT LIFE INS CO	ND	YRT/I	10,503,429	89,708	65,400	13,342	0	0
67911	45-0220640	02/01/2002	PIONEER MUT LIFE INS CO	ND	CO/I	4,076,907	105,486	1,762	5,281	0	0
61271	42-0127290	10/01/1995	PRINCIPAL LIFE INS CO	IA	YRT/I	20,656,426	588,567	364,599	32,348	0	0
61271	42-0127290	10/01/1995	PRINCIPAL LIFE INS CO	IA	YRT/I	47,340,414	725,392	604,645	384,497	0	0
61271	42-0127290	10/01/1998	PRINCIPAL LIFE INS CO	IA	YRT/I	15,030,549	207,374	69,699	24,577	0	0
61271	42-0127290	01/01/1999	PRINCIPAL LIFE INS CO	IA	YRT/I	389,948,645	309,756	2,163,133	625,688	0	0
61271	42-0127290	05/01/2000	PRINCIPAL LIFE INS CO	IA	YRT/I	8,976,864	66,700	67,413	14,123	0	0
61271	42-0127290	05/01/2001	PRINCIPAL LIFE INS CO	IA	YRT/I	89,773,514	1,925,085	543,423	154,600	0	0
61271	42-0127290	05/01/2001	PRINCIPAL LIFE INS CO	IA	YRT/I	142,742,894	1,600,893	975,119	223,873	0	0
61271	42-0127290	05/01/2002	PRINCIPAL LIFE INS CO	IA	YRT/I	198,852,276	1,560,545	784,165	267,551	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
61271	42-0127290	05/18/2002	PRINCIPAL LIFE INS CO	IA	YRT/I	9,964,471	72,905	64,463	12,652	0	0
61271	42-0127290	05/18/2002	PRINCIPAL LIFE INS CO	IA	YRT/I	260,982,555	5,106,701	3,160,250	474,872	0	0
88536	63-0761690	06/28/2000	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	172,910	2,015	1,043	265	0	0
88536	63-0761690	09/03/2002	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	50,415,343	1,132,149	53,635	62,224	0	0
88536	63-0761690	09/03/2002	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	286,618,587	11,931,190	703,768	370,290	0	0
88536	63-0761690	03/17/2003	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	782,836	23,597	7,244	973	0	0
88536	63-0761690	09/01/2003	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	101,638,650	2,413,999	139,884	222,546	0	0
88536	63-0761690	09/01/2003	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	442,278,951	21,914,108	802,023	177,412	0	0
88536	63-0761690	12/01/2003	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	4,568,311	225,683	142	5,733	0	0
88536	63-0761690	01/16/2004	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	2,747,218	29,682	45,441	0	0	0
88536	63-0761690	02/09/2004	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	14,905,552	3,975,747	654,576	54,724	0	0
88536	63-0761690	06/01/2004	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	539,715,103	17,180,354	964,032	1,162,733	0	0
68136	63-0169720	01/01/1986	PROTECTIVE LIFE INS CO	TN	CO/I	289,534	8,233	4,901	436	0	0
68136	63-0169720	11/01/1986	PROTECTIVE LIFE INS CO	TN	OTH/I	348,738,654	246,565	3,459,273	971,013	0	0
68136	63-0169720	01/01/1987	PROTECTIVE LIFE INS CO	TN	CO/I	12,849,118	75,418	(12,396)	17,366	0	0
68136	63-0169720	01/01/1992	PROTECTIVE LIFE INS CO	TN	CO/I	22,838,357	474,091	251,585	383,596	0	0
68136	63-0169720	03/15/1993	PROTECTIVE LIFE INS CO	TN	OTH/I	148,379,285	3,683,999	1,416,217	734,462	0	0
68136	63-0169720	03/01/1994	PROTECTIVE LIFE INS CO	TN	OTH/I	304,284	428	7,851	459	0	0
68136	63-0169720	06/01/1994	PROTECTIVE LIFE INS CO	TN	OTH/I	22,889,107	38,856	195,551	129,790	0	0
68136	63-0169720	07/26/1995	PROTECTIVE LIFE INS CO	TN	YRT/I	811,147	7,001	8,125	1,168	0	0
68136	63-0169720	03/01/1996	PROTECTIVE LIFE INS CO	TN	YRT/I	536,918	1,025	7,384	990	0	0
68136	63-0169720	07/15/1996	PROTECTIVE LIFE INS CO	TN	CO/I	46,851,810	1,332,230	92,759	87,458	0	0
68136	63-0169720	03/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	1,164,463,743	5,612,029	1,838,801	1,543,804	0	0
68136	63-0169720	03/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	1,169,001,824	11,551,048	4,038,380	3,013,537	0	0
68136	63-0169720	06/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	4,486,804	6,773	49,551	6,885	0	0
68136	63-0169720	06/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	10,171,767	15,375	269,964	187,118	0	0
68136	63-0169720	09/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	14,128,182	61,924	185,761	21,609	0	0
68136	63-0169720	10/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	32,537,221	818,759	93,905	49,594	0	0
68136	63-0169720	10/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	130,441,713	3,472,684	1,247,167	727,826	0	0
68136	63-0169720	01/01/1998	PROTECTIVE LIFE INS CO	TN	CO/I	231,162,397	501,608	740,844	945,749	0	0
68136	63-0169720	10/09/1998	PROTECTIVE LIFE INS CO	TN	CO/I	40,344,150	139,444	52,951	49,749	0	0
68136	63-0169720	10/09/1998	PROTECTIVE LIFE INS CO	TN	CO/I	106,809,688	449,910	152,971	140,786	0	0
68136	63-0169720	11/01/1998	PROTECTIVE LIFE INS CO	TN	YRT/I	3,989,845,373	36,154,366	30,572,264	14,061,863	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	YRT/I	1,350,903	25,690	18,069	2,205	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	YRT/I	63,866,676	486,679	166,374	95,734	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	5,248,870	88,078	4,853	19,108	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	372,471,421	8,187,783	576,704	694,513	0	0
68136	63-0169720	05/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	137,715,404	619,870	348,868	306,924	0	0
68136	63-0169720	07/01/2000	PROTECTIVE LIFE INS CO	TN	YRT/I	2,336,427	11,352	5,406	3,598	0	0
68136	63-0169720	11/10/2001	PROTECTIVE LIFE INS CO	TN	YRT/I	837,803	1,668	9,775	0	0	0
68136	63-0169720	01/01/2002	PROTECTIVE LIFE INS CO	TN	CO/I	1,089,445,546	38,490,930	1,449,277	800,381	0	0
68136	63-0169720	01/01/2002	PROTECTIVE LIFE INS CO	TN	CO/I	1,938,077,369	62,906,492	2,392,834	1,219,296	0	0
68136	63-0169720	04/22/2002	PROTECTIVE LIFE INS CO	TN	YRT/I	91,182,665	185,276	499,000	0	0	0
68136	63-0169720	05/01/2002	PROTECTIVE LIFE INS CO	TN	YRT/I	4,933,453	10,177	22,618	6,478	0	0
68136	63-0169720	05/01/2002	PROTECTIVE LIFE INS CO	TN	CO/I	4,325,164	113,023	18,135	46,032	0	0
68136	63-0169720	08/01/2002	PROTECTIVE LIFE INS CO	TN	CO/I	71,812,859	2,868,920	91,974	111,177	0	0
68136	63-0169720	11/01/2002	PROTECTIVE LIFE INS CO	TN	CO/I	311,249	8,130	568	488	0	0
68136	63-0169720	12/01/2002	PROTECTIVE LIFE INS CO	TN	YRT/I	331,541,013	139,558,927	5,285,175	946,845	0	0
68136	63-0169720	12/01/2002	PROTECTIVE LIFE INS CO	TN	YRT/I	494,965,154	1,020,567	4,267,009	3,259,461	0	0
68136	63-0169720	12/01/2002	PROTECTIVE LIFE INS CO	TN	CO/I	1,279,649,292	40,584,888	2,348,482	2,411,096	0	0
68136	63-0169720	01/01/2003	PROTECTIVE LIFE INS CO	TN	YRT/I	3,084,140	6,185	33,041	74,012	0	0
68136	63-0169720	06/01/2003	PROTECTIVE LIFE INS CO	TN	YRT/I	4,270,969	6,966	21,576	5,960	0	0
68136	63-0169720	07/01/2003	PROTECTIVE LIFE INS CO	TN	CO/I	3,168,660	82,750	15,093	3,886	0	0
68136	63-0169720	12/17/2003	PROTECTIVE LIFE INS CO	TN	YRT/I	13,608,887	25,360	13,005	17,023	0	0
68136	63-0169720	01/01/2004	PROTECTIVE LIFE INS CO	TN	YRT/I	70,694,813	144,431	466,612	0	0	0
68136	63-0169720	01/16/2004	PROTECTIVE LIFE INS CO	TN	YRT/I	2,299,117	26,405	47,767	0	0	0
68136	63-0169720	02/01/2004	PROTECTIVE LIFE INS CO	TN	YRT/I	32,367,083	3,320,106	303,078	93,996	0	0
68136	63-0169720	07/01/2004	PROTECTIVE LIFE INS CO	TN	CO/I	1,226,740,452	22,373,336	2,035,592	2,043,929	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
68195	62-0331200	09/01/1985	PROVIDENT LIFE & ACCIDENT INS CO	TN	YRT/I	386,109	5,771	6,007	615	0	0
68195	62-0331200	02/01/1995	PROVIDENT LIFE & ACCIDENT INS CO	TN	YRT/I	301,476	1,219	1,156	461	0	0
68195	62-0331200	02/01/1996	PROVIDENT LIFE & ACCIDENT INS CO	TN	YRT/I	5,611,540	36,800	25,421	138,829	0	0
79227	22-1944557	07/01/2002	PRUCO LIFE INS CO	AZ	YRT/I	0	0	12,678	0	0	0
79227	22-1944557	07/01/2002	PRUCO LIFE INS CO	AZ	YRT/I	30,810,835	7,065	114,223	39,327	0	0
68241	22-1211670	01/01/1988	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	6,154,588	122,119	89,198	1,472	0	0
68241	22-1211670	01/01/1993	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	10,860,165	182,437	144,248	18,737	0	0
68241	22-1211670	01/01/1993	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	60,229,035	1,545,709	1,423,657	216,752	0	0
68241	22-1211670	07/01/1993	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	5,037,580	90,773	151,609	8,145	0	0
68241	22-1211670	12/01/1994	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	260,631	4,750	(20,667)	21,083	0	0
68241	22-1211670	12/01/1994	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	431,928	133,937	102,458	1,474	0	0
68241	22-1211670	01/01/1995	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	2,190,013	70,728	58,743	3,144	0	0
68241	22-1211670	01/01/1995	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	19,254,107	657,478	436,955	127,724	0	0
68241	22-1211670	01/01/1995	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	41,799,938	972,264	889,567	64,299	0	0
68241	22-1211670	01/01/1996	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	482,083,564	2,938,575	3,845,748	1,003,930	0	0
68241	22-1211670	01/01/1996	PRUDENTIAL INS CO OF AMER	NJ	CO/I	247,069,703	964,677	1,744,096	624,828	0	0
68241	22-1211670	10/01/1996	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	447,906	23,205	19,430	982	0	0
68241	22-1211670	10/01/1996	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	45,406,303	928,777	338,693	952,916	0	0
68241	22-1211670	10/01/1996	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	585,477,246	10,199,377	3,939,132	1,095,628	0	0
68241	22-1211670	07/01/1997	PRUDENTIAL INS CO OF AMER	NJ	CO/I	0	0	495	0	0	0
68241	22-1211670	07/01/1997	PRUDENTIAL INS CO OF AMER	NJ	CO/I	48,028,473	525,092	453,276	111,337	0	0
68241	22-1211670	10/15/1999	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	4,148,818	118,059	63,894	6,827	0	0
68241	22-1211670	10/15/1999	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	139,947,285	6,360,902	3,948,780	275,846	0	0
68241	22-1211670	01/01/2000	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	98,737,282	533,657	954,525	191,803	0	0
68241	22-1211670	01/01/2000	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	107,182,955	1,442,428	1,315,645	228,609	0	0
68241	22-1211670	06/15/2001	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	1,045,784	15,570	6,779	1,599	0	0
68241	22-1211670	06/15/2001	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	1,966,953	27,960	29,962	3,056	0	0
68241	22-1211670	06/15/2001	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	18,314,044	289,933	161,102	28,513	0	0
68241	22-1211670	06/15/2001	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	19,039,316	338,566	342,039	130,253	0	0
68241	22-1211670	01/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	3,671,440	45,672	10,488	5,726	0	0
68241	22-1211670	01/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	105,459,863	1,291,822	339,389	305,290	0	0
68241	22-1211670	06/01/2002	PRUDENTIAL INS CO OF AMER	NJ	OTH/I	616,519	13,788	13,803	40,363	0	0
68241	22-1211670	06/01/2002	PRUDENTIAL INS CO OF AMER	NJ	OTH/I	9,788,276	148,187	134,212	33,698	0	0
68241	22-1211670	08/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	28,391,481	7,555,860	806,325	158,773	0	0
68241	22-1211670	08/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	244,081,989	75,925,028	9,567,175	6,608,506	0	0
68241	22-1211670	09/30/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	24,984,454	195,734	(493,543)	33,983	0	0
68241	22-1211670	11/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	11,636,021	540,163	409,322	4,170,305	0	0
68241	22-1211670	11/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	156,210,228	2,003,332	1,308,604	243,579	0	0
68241	22-1211670	01/01/2003	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	25,566,361	6,791,447	242,641	39,407	0	0
68241	22-1211670	01/01/2003	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	290,368,198	88,259,992	3,068,886	4,177,308	0	0
68241	22-1211670	07/01/2003	PRUDENTIAL INS CO OF AMER	NJ	CO/I	47,978,292	895,716	50,980	74,990	0	0
68241	22-1211670	07/01/2003	PRUDENTIAL INS CO OF AMER	NJ	CO/I	1,338,766,281	23,186,705	1,982,918	2,078,579	0	0
68241	22-1211670	02/13/2004	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	1,553,623	1,251,419	86,204	2,391	0	0
68241	22-1211670	02/13/2004	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	132,606,965	50,508,010	3,495,097	745,699	0	0
67466	95-1079000	01/01/1984	Pacific Life Insurance Company	NE	YRT/I	698,131,190	0	34,885,855	1,321,100	0	0
93572	43-1235868	01/01/1980	RGA REINS CO	MO	YRT/I	6,687,662	159,082	251,880	12,350	0	0
93572	43-1235868	01/01/1984	RGA REINS CO	MO	YRT/I	413,731	5,609	4,431	716	0	0
93572	43-1235868	12/31/1991	RGA REINS CO	MO	YRT/I	28,121,317	220,877	185,091	73,482	0	0
93572	43-1235868	01/01/1992	RGA REINS CO	MO	YRT/I	316,696	3,659	(29,362)	486	0	0
93572	43-1235868	12/31/1992	RGA REINS CO	MO	YRT/I	36,444,664	245,255	134,357	69,473	0	0
93572	43-1235868	01/01/1993	RGA REINS CO	MO	YRT/I	436,035	10,094	18,297	635	0	0
93572	43-1235868	01/01/1995	RGA REINS CO	MO	YRT/I	1,913,340	17,261	4,058	2,986	0	0
80594	41-0987741	01/01/2001	RIVERSOURCE LIFE INS CO OF NY	NY	YRT/I	58,782,795	259,426	159,173	112,357	0	0
80594	41-0987741	06/01/2002	RIVERSOURCE LIFE INS CO OF NY	NY	CO/I	143,484,641	2,382,725	204,621	114,885	0	0
80594	41-0987741	11/25/2002	RIVERSOURCE LIFE INS CO OF NY	NY	YRT/I	27,514,160	70,004	82,359	45,309	0	0
80594	41-0987741	08/18/2003	RIVERSOURCE LIFE INS CO OF NY	NY	YRT/I	152,854	324	156	200	0	0
65005	41-0823832	08/10/1990	RIVERSOURCE LIFE INS CO	MN	YRT/I	3,951,271	81,152	122,945	6,043	0	0
65005	41-0823832	12/31/1992	RIVERSOURCE LIFE INS CO	MN	CO/I	2,603,426,429	44,819,747	4,266,061	2,106,214	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
65005	41-0823832	04/29/1999	RIVERSOURCE LIFE INS CO	MN	YRT/I	1,433,117,266	6,944,808	4,113,280	3,377,521	0	0
65005	41-0823832	06/29/2001	RIVERSOURCE LIFE INS CO	MN	YRT/I	32,824,575	130,695	39,705	90,444	0	0
65005	41-0823832	11/25/2002	RIVERSOURCE LIFE INS CO	MN	YRT/I	708,156,410	1,872,142	2,105,988	1,304,159	0	0
79014	33-0515751	02/01/1985	SAFEHEALTH LIFE INS CO	CA	OTH/I	80,438	2	430	123	0	0
60445	74-1915841	01/04/1982	SAGICOR LIFE INS CO	TX	OTH/I	1,199,965	11,446	(13,634)	2,007	0	0
60445	74-1915841	12/01/1985	SAGICOR LIFE INS CO	TX	CO/I	48,256	179	(387)	59	0	0
60445	74-1915841	12/01/1985	SAGICOR LIFE INS CO	TX	OTH/I	963,073	4,381	79,194	1,478	0	0
60445	74-1915841	08/01/1986	SAGICOR LIFE INS CO	TX	OTH/I	3,599,757	16,396	136,549	5,816	0	0
60445	74-1915841	09/01/1987	SAGICOR LIFE INS CO	TX	YRT/I	309,045	1,092	5,114	474	0	0
60445	74-1915841	07/15/1988	SAGICOR LIFE INS CO	TX	YRT/I	715,586	7,720	8,441	1,094	0	0
60445	74-1915841	07/15/1988	SAGICOR LIFE INS CO	TX	YRT/I	2,132,183	23,002	11,348	3,261	0	0
64688	75-6020048	10/01/1988	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	7,988,961	113,267	17,168	72,388	0	0
64688	75-6020048	01/01/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	1,628,974	23,109	9,110	4,090	0	0
87572	23-2038295	01/01/1984	SCOTTISH RE US INC	DE	YRT/I	2,071,749	78,723	63,124	55,200	0	0
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	YRT/I	4,735,853	145,501	(172,298)	30,419	0	0
68772	15-0442730	09/01/1990	SECURITY MUT LIFE INS CO OF NY	NY	CO/I	2,560,941	33,666	79,601	3,142	0	0
68772	15-0442730	01/01/1991	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	318,858	3,947	7,363	407	0	0
68772	15-0442730	05/01/1991	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	5,920,049	73,027	58,386	59,598	0	0
68772	15-0442730	08/01/1993	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	12,774,936	157,505	54,994	19,627	0	0
68772	15-0442730	12/01/1993	SECURITY MUT LIFE INS CO OF NY	NY	CO/I	91,120,243	1,108,768	1,218,955	184,901	0	0
68810	39-6040276	05/01/1982	SENTRY LIFE INS CO	WI	YRT/I	4,672,582	5,609	147,041	7,332	0	0
68810	39-6040276	12/01/1985	SENTRY LIFE INS CO	WI	CO/I	5,349,623	33,688	66,187	8,536	0	0
68810	39-6040276	05/01/1987	SENTRY LIFE INS CO	WI	YRT/I	15,308,747	92,123	155,011	23,992	0	0
68810	39-6040276	05/01/1987	SENTRY LIFE INS CO	WI	OTH/I	19,176,489	71,725	114,221	32,758	0	0
68810	39-6040276	01/01/2000	SENTRY LIFE INS CO	WI	YRT/I	548,239	3,299	4,431	849	0	0
68810	39-6040276	01/01/2000	SENTRY LIFE INS CO	WI	YRT/I	598,244	3,599	1,316	917	0	0
68845	54-0377280	07/01/1985	SHENANDOAH LIFE INS CO	VA	OTH/I	6,452,965	77,621	87,478	9,782	0	0
68845	54-0377280	04/01/1988	SHENANDOAH LIFE INS CO	VA	YRT/I	2,329,809	20,939	14,638	3,566	0	0
68896	64-0283583	10/01/1982	SOUTHERN FARM BUREAU LIFE INS CO	MS	YRT/I	578,567	4,873	4,729	957	0	0
68896	64-0283583	06/01/1985	SOUTHERN FARM BUREAU LIFE INS CO	MS	OTH/I	1,039,758	4,791	13,969	1,644	0	0
68896	64-0283583	03/01/2004	SOUTHERN FARM BUREAU LIFE INS CO	MS	YRT/I	73,181,607	253,226	181,923	92,308	0	0
69051	35-0679520	10/01/1989	STANDARD LIFE INS CO OF IN	IN	YRT/I	2,892,927	246,882	41,753	3,638	0	0
69116	35-0684263	02/01/1985	STATE LIFE INS CO	IN	OTH/I	1,692,573	32,089	30,148	2,547	0	0
69132	58-1449898	06/01/1982	STATE MUT INS CO	GA	CO/I	636,975	89,417	17,721	960	0	0
69132	58-1449898	01/01/1984	STATE MUT INS CO	GA	CO/I	1,933,193	975,265	397	3,168	0	0
89184	59-1838073	06/01/1984	STERLING INVESTORS LIFE INS CO	IN	YRT/I	574,971	10,232	25,435	879	0	0
89184	59-1838073	04/01/1985	STERLING INVESTORS LIFE INS CO	IN	OTH/I	11,831,335	11,848	102,031	47,889	0	0
69272	91-0431975	01/01/1998	SUNSET LIFE INS CO OF AMER	MO	CO/I	75,805,326	1,330,295	154,510	91,176	0	0
69272	91-0431975	07/01/1999	SUNSET LIFE INS CO OF AMER	MO	YRT/I	0	0	383	1,928	0	0
69272	91-0431975	01/01/2000	SUNSET LIFE INS CO OF AMER	MO	CO/I	27,346,257	385,923	64,158	38,046	0	0
69272	91-0431975	02/01/2000	SUNSET LIFE INS CO OF AMER	MO	YRT/I	10,438,938	37,587	15,018	39,972	0	0
69272	91-0431975	05/01/2002	SUNSET LIFE INS CO OF AMER	MO	CO/I	19,579,059	851,026	49,702	24,223	0	0
82627	06-0839705	01/01/1978	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	287,102	97,040	6,042	439	0	0
82627	06-0839705	01/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	3,156,581	5,596	1,703	5,194	0	0
68608	91-0742147	04/01/2002	SYMETRA LIFE INS CO	IA	CO/I	923,736,913	21,920,219	1,445,136	1,310,597	0	0
68608	91-0742147	09/01/2002	SYMETRA LIFE INS CO	IA	YRT/I	3,213,302	39,660	45,900	3,992	0	0
69345	13-1624203	01/01/2000	TEACHERS INS & ANN ASSOC OF AMER	NY	CO/I	121,916,408	610,528	479,938	152,682	0	0
69345	13-1624203	01/01/2002	TEACHERS INS & ANN ASSOC OF AMER	NY	YRT/I	11,170,765	2,607	52,450	17,080	0	0
69345	13-1624203	04/01/2002	TEACHERS INS & ANN ASSOC OF AMER	NY	CO/I	219,641,224	1,258,565	650,434	89,939	0	0
82759	62-0905063	03/01/2004	TENNESSEE FARMERS LIFE INS CO	TN	YRT/I	4,534,255	22,754	19,609	5,641	0	0
82759	62-0905063	03/01/2004	TENNESSEE FARMERS LIFE INS CO	TN	CO/I	1,431,263	1,769	8,054	1,791	0	0
69396	74-0940890	03/01/1992	TEXAS LIFE INS CO	TX	YRT/I	13,420,695	97,626	189,143	119,535	0	0
69396	74-0940890	01/01/1995	TEXAS LIFE INS CO	TX	OTH/I	1,818,725	2,656	15,712	2,773	0	0
76236	31-1213778	09/15/1997	THE CINCINNATI LIFE INS CO	OH	CO/I	74,327,065	2,327,969	160,335	92,580	0	0
76236	31-1213778	05/01/1998	THE CINCINNATI LIFE INS CO	OH	YRT/I	22,756,869	44,469	51,686	35,421	0	0
76236	31-1213778	07/01/1998	THE CINCINNATI LIFE INS CO	OH	YRT/I	70,705,314	574,583	594,319	118,258	0	0
76236	31-1213778	03/15/2002	THE CINCINNATI LIFE INS CO	OH	YRT/I	24,400,332	54,514	140,192	30,898	0	0
76236	31-1213778	04/01/2002	THE CINCINNATI LIFE INS CO	OH	CO/I	2,933,867,068	75,457,718	4,864,656	4,182,273	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
76236	31-1213778	04/01/2003	THE CINCINNATI LIFE INS CO	OH	YRT/I	21,393,179	292,774	108,532	29,070	0	0
76236	31-1213778	05/01/2004	THE CINCINNATI LIFE INS CO	OH	YRT/I	35,046,735	266,050	185,323	44,586	0	0
56014	39-0123480	03/01/2003	THRIVENT FINANCIAL FOR LUTHERANS	WI	YRT/I	4,670,174	7,561	29,022	6,248	0	0
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	10,461,992	216,021	191,153	249,450	0	0
70688	36-6071399	09/01/1989	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	578,154	14,752	49,216	1,432	0	0
70688	36-6071399	01/01/1991	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	3,584,100	76,656	107,340	5,827	0	0
70688	36-6071399	02/26/1991	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	7,080,022	119,519	142,358	11,024	0	0
70688	36-6071399	10/01/1992	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	0	0	2,054	324	0	0
70688	36-6071399	10/01/1992	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	2,049,049	125,658	54,043	3,142	0	0
70688	36-6071399	10/01/1992	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	7,432,033	141,540	179,457	14,178	0	0
70688	36-6071399	06/14/1993	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	98,968	180	496	149	0	0
70688	36-6071399	10/01/1993	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	3,180,863	67,711	72,042	4,951	0	0
70688	36-6071399	01/01/1994	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	326,739	7,881	6,710	500	0	0
70688	36-6071399	08/01/2003	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	628,426	11,267	7,834	833	0	0
70688	36-6071399	08/01/2003	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	4,035,524	81,484	8,196	4,949	0	0
70688	36-6071399	08/01/2003	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	13,997,520	625,730	27,035	17,272	0	0
70688	36-6071399	08/01/2003	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	31,807,116	1,616,231	57,738	38,819	0	0
70688	36-6071399	04/01/2004	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	15,555,683	295,491	62,941	19,373	0	0
70688	36-6071399	04/01/2004	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	40,003,461	1,433,206	85,767	49,291	0	0
86231	39-0989781	01/01/1985	TRANSAMERICA LIFE INS CO	IA	CO/I	311,612,506	11,661,859	600,516	457,727	0	0
86231	39-0989781	10/15/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	16,720,107	226,723	243,799	88,306	0	0
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	CO/I	12,799,842	116,499	(958,808)	15,849	0	0
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	CO/I	28,593,070	878,236	505,193	186,497	0	0
86231	39-0989781	03/15/1987	TRANSAMERICA LIFE INS CO	IA	YRT/I	148,809	2,146	852	228	0	0
86231	39-0989781	02/12/1988	TRANSAMERICA LIFE INS CO	IA	YRT/I	6,672,725	64,646	70,530	36,241	0	0
86231	39-0989781	05/19/1988	TRANSAMERICA LIFE INS CO	IA	CO/I	0	0	(39,202)	0	0	0
86231	39-0989781	01/01/1989	TRANSAMERICA LIFE INS CO	IA	YRT/I	12,441	24	1,127	19	0	0
86231	39-0989781	01/01/1989	TRANSAMERICA LIFE INS CO	IA	YRT/I	1,260,728	36,474	99,942	2,089	0	0
86231	39-0989781	01/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	722,203	8,232	14,473	967	0	0
86231	39-0989781	01/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	3,119,001	72,234	66,317	3,840	0	0
86231	39-0989781	03/01/1990	TRANSAMERICA LIFE INS CO	IA	YRT/I	18,666,527	213,806	290,795	28,477	0	0
86231	39-0989781	03/01/1990	TRANSAMERICA LIFE INS CO	IA	YRT/I	28,666,327	914,238	714,650	34,639	0	0
86231	39-0989781	02/01/1991	TRANSAMERICA LIFE INS CO	IA	YRT/I	4,401,947	103,519	65,875	6,031	0	0
86231	39-0989781	05/31/1991	TRANSAMERICA LIFE INS CO	IA	YRT/I	10,774,928	924,554	72,648	17,357	0	0
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INS CO	IA	YRT/I	0	0	(5,740)	0	0	0
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INS CO	IA	YRT/I	558,069	6,038	(677)	890	0	0
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INS CO	IA	YRT/I	18,486,713	1,002,446	276,298	28,548	0	0
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INS CO	IA	CO/I	9,171,030	185,582	68,540	10,835	0	0
86231	39-0989781	05/01/1992	TRANSAMERICA LIFE INS CO	IA	YRT/I	9,605,786	155,948	185,745	13,384	0	0
86231	39-0989781	10/01/1992	TRANSAMERICA LIFE INS CO	IA	YRT/I	12,236,712	430,026	331,062	49,979	0	0
86231	39-0989781	10/01/1992	TRANSAMERICA LIFE INS CO	IA	YRT/I	12,972,117	96,897	112,193	13,981	0	0
86231	39-0989781	10/01/1993	TRANSAMERICA LIFE INS CO	IA	YRT/I	416,886	559	403	0	0	0
86231	39-0989781	10/01/1993	TRANSAMERICA LIFE INS CO	IA	YRT/I	25,110,276	2,236,504	1,693,693	42,439	0	0
86231	39-0989781	04/01/1994	TRANSAMERICA LIFE INS CO	IA	CO/I	20,775,526	315,362	206,408	56,136	0	0
86231	39-0989781	04/01/1994	TRANSAMERICA LIFE INS CO	IA	CO/I	24,463,193	144,239	214,222	172,747	0	0
86231	39-0989781	05/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	1,356,302	11,722	8,506	2,071	0	0
86231	39-0989781	12/05/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	8,405,335	43,625	53,533	13,273	0	0
86231	39-0989781	12/05/1994	TRANSAMERICA LIFE INS CO	IA	CO/I	882,542	2,871	5,594	885	0	0
86231	39-0989781	12/05/1994	TRANSAMERICA LIFE INS CO	IA	CO/I	2,140,168	54,646	39,627	3,521	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	406,510	399	771	645	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	2,191,492	4,633	17,951	3,245	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	10,369,046	749,136	42,629	15,621	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	36,572,171	3,617,944	1,632,403	151,011	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	82,535,767	2,932,944	1,013,451	346,045	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	CO/I	8,845,236	61,606	86,403	11,293	0	0
86231	39-0989781	04/01/1995	TRANSAMERICA LIFE INS CO	IA	CO/I	10,911,354	116,648	133,128	34,052	0	0
86231	39-0989781	04/03/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	351,686	746	605	512	0	0
86231	39-0989781	04/03/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	882,385	5,569	9,307	1,365	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
86231	39-0989781	06/23/1995	TRANSAMERICA LIFE INS CO	IA	CO/I	13,619,712	123,813	203,629	16,035	0	0
86231	39-0989781	11/11/1995	TRANSAMERICA LIFE INS CO	IA	YRT/I	11,658,450	125,466	67,619	27,808	0	0
86231	39-0989781	12/22/1995	TRANSAMERICA LIFE INS CO	IA	CO/I	12,144,031	84,353	104,811	14,716	0	0
86231	39-0989781	12/22/1995	TRANSAMERICA LIFE INS CO	IA	CO/I	12,258,620	107,371	117,934	111,594	0	0
86231	39-0989781	12/22/1995	TRANSAMERICA LIFE INS CO	IA	CO/I	18,480,276	129,463	(184,884)	41,186	0	0
86231	39-0989781	02/14/1996	TRANSAMERICA LIFE INS CO	IA	CO/I	867,077	18,761	12,786	25,516	0	0
86231	39-0989781	07/26/1996	TRANSAMERICA LIFE INS CO	IA	YRT/I	704,238	7,766	5,250	1,020	0	0
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	CO/I	69,961	723	60	105	0	0
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	CO/I	2,901,932	50,822	26,153	4,361	0	0
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	CO/I	61,884,186	434,663	596,368	625,780	0	0
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	CO/I	70,360,210	505,380	524,753	177,471	0	0
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	CO/I	286,052,344	1,834,665	1,432,096	1,137,943	0	0
86231	39-0989781	01/24/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	7,089,112	501,858	228,796	159,139	0	0
86231	39-0989781	04/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	18,801,867	733,907	367,559	28,773	0	0
86231	39-0989781	07/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	873,574	24,498	33,546	1,140	0	0
86231	39-0989781	08/01/1997	TRANSAMERICA LIFE INS CO	IA	CO/I	77,252,013	551,944	150,538	162,762	0	0
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	4,333,585	21,384	10,714	17,483	0	0
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	27,794,419	851,422	461,999	60,606	0	0
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	29,341,834	901,487	918,572	62,295	0	0
86231	39-0989781	01/05/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	22,061,747	164,889	231,524	32,225	0	0
86231	39-0989781	01/05/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	22,086,725	454,782	261,226	42,695	0	0
86231	39-0989781	01/05/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	22,445,620	180,877	234,384	97,199	0	0
86231	39-0989781	01/05/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	228,576,533	1,301,682	416,160	323,630	0	0
86231	39-0989781	01/05/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	442,792,733	4,122,494	890,378	1,086,630	0	0
86231	39-0989781	01/31/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	9,292,505	640,671	276,486	91,199	0	0
86231	39-0989781	04/30/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	84,431,687	3,273,543	1,740,328	131,182	0	0
86231	39-0989781	01/25/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	47,347,078	4,129,103	1,544,810	72,018	0	0
86231	39-0989781	01/25/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	46,520,092	182,378	594,511	83,969	0	0
86231	39-0989781	01/25/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	81,990,886	2,912,809	1,834,196	99,044	0	0
86231	39-0989781	01/25/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	1,053,161,366	5,699,011	2,003,186	1,733,464	0	0
86231	39-0989781	01/25/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	2,372,793,122	24,454,971	4,235,807	5,701,646	0	0
86231	39-0989781	02/13/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	4,522,335	53,216	29,205	6,948	0	0
86231	39-0989781	08/01/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	10,012	20	11	15	0	0
86231	39-0989781	01/03/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	2,815,938	40,004	39,690	4,092	0	0
86231	39-0989781	01/03/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	7,841,723	45,138	55,551	9,895	0	0
86231	39-0989781	01/03/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	73,619,215	325,189	195,474	114,102	0	0
86231	39-0989781	01/03/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	138,755,624	784,359	1,922,782	501,713	0	0
86231	39-0989781	01/03/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	306,706,706	2,484,819	1,472,841	1,019,670	0	0
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	22,451,042	130,555	259,986	119,155	0	0
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	42,528,129	272,262	506,384	68,265	0	0
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	750,265,530	6,130,673	3,585,547	1,715,268	0	0
86231	39-0989781	07/15/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	2,170,733	85,882	35,838	3,162	0	0
86231	39-0989781	10/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	2,318,214	39,670	126,458	185,611	0	0
86231	39-0989781	10/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	75,818,494	3,085,076	161,322	136,648	0	0
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	17,697,936	1,297,320	482,175	31,497	0	0
86231	39-0989781	02/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	78,076,324	2,845,378	743,401	119,034	0	0
86231	39-0989781	02/01/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	9,553,491	107,065	51,277	9,351	0	0
86231	39-0989781	02/01/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	454,490,056	15,663,051	864,339	614,436	0	0
86231	39-0989781	07/01/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	143,107,934	2,887,143	673,455	474,921	0	0
86231	39-0989781	08/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	3,983,541	26,879	11,220	6,148	0	0
86231	39-0989781	11/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	23,325,424	105,646	81,098	36,982	0	0
86231	39-0989781	02/04/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	12,746,013	39,991	36,938	15,800	0	0
86231	39-0989781	02/04/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	204,389,788	890,160	3,130,104	2,928,278	0	0
86231	39-0989781	02/04/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	917,881,484	9,749,001	5,067,007	2,429,815	0	0
86231	39-0989781	02/04/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	1,928,654,666	90,433,299	3,401,810	2,902,230	0	0
86231	39-0989781	05/01/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	253,498,089	8,190,915	2,796,724	381,875	0	0
86231	39-0989781	09/01/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	1,451,190	3,177	8,555	1,804	0	0
86231	39-0989781	09/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	15,777,355	144,633	330,463	25,682	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
86231	39-0989781	09/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	25,825,734	2,287,114	51,783	30,710	0	0
86231	39-0989781	09/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	29,199,562	1,476,503	59,809	120,908	0	0
86231	39-0989781	09/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	1,175,510,314	74,181,999	1,868,961	1,905,393	0	0
86231	39-0989781	10/01/2003	TRANSAMERICA LIFE INS CO	IA	CO/I	2,090,462,377	58,184,293	3,882,027	3,125,411	0	0
86231	39-0989781	04/01/2004	TRANSAMERICA LIFE INS CO	IA	CO/I	384,830,450	3,727,522	1,094,285	556,739	0	0
86231	39-0989781	04/01/2004	TRANSAMERICA LIFE INS CO	IA	CO/I	534,497,772	25,637,873	879,786	644,162	0	0
66281	52-0419790	10/01/2003	TRANSAMERICA PREMIER LIFE INS CO	IA	YRT/I	85,944,977	302,599	191,247	188,291	0	0
61425	36-0792925	05/01/1999	TRUSTMARK INS CO	IL	CO/I	564,591	3,209	14,130	851	0	0
61425	36-0792925	06/01/2000	TRUSTMARK INS CO	IL	CO/I	1,976,069	8,911	34,268	5,311	0	0
87645	57-0654942	10/01/1971	UNITED FIDELITY LIFE INS CO	TX	OTH/I	191,902	84	2,615	294	0	0
87645	57-0654942	07/01/1989	UNITED FIDELITY LIFE INS CO	TX	YRT/I	101,160	447	6,030	155	0	0
92703	37-1095206	01/01/1979	UNITED NATL LIFE INS CO OF AMER	IL	OTH/I	41,781	21,666	633	64	0	0
69868	47-0322111	08/01/1985	UNITED OF OMAHA LIFE INS CO	NE	YRT/I	2,322,232	14,977	15,234	3,561	0	0
69868	47-0322111	04/15/1992	UNITED OF OMAHA LIFE INS CO	NE	CO/I	1,337,776	5,135	4,020	2,018	0	0
69868	47-0322111	07/01/1992	UNITED OF OMAHA LIFE INS CO	NE	YRT/I	6,821,075	328,727	288,227	11,373	0	0
69868	47-0322111	09/01/1992	UNITED OF OMAHA LIFE INS CO	NE	CO/I	355,064	11,906	10,752	527	0	0
69868	47-0322111	07/01/1995	UNITED OF OMAHA LIFE INS CO	NE	YRT/I	125,957,186	4,746,462	3,769,709	196,411	0	0
69868	47-0322111	01/01/1996	UNITED OF OMAHA LIFE INS CO	NE	YRT/I	196,942,923	5,104,480	2,415,471	607,472	0	0
69868	47-0322111	08/01/1998	UNITED OF OMAHA LIFE INS CO	NE	CO/I	191,341,656	1,742,391	1,235,542	472,545	0	0
69868	47-0322111	01/01/2000	UNITED OF OMAHA LIFE INS CO	NE	CO/I	751,733,964	10,024,871	6,400,250	1,651,019	0	0
69868	47-0322111	04/22/2002	UNITED OF OMAHA LIFE INS CO	NE	CO/I	252,736,748	7,289,090	1,781,711	339,375	0	0
70106	13-5459480	11/07/1984	UNITED STATES LIFE INS CO IN THE	NY	CO/I	0	0	0	29	0	0
70106	13-5459480	01/01/1987	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	533,003	3,146	3,715	815	0	0
70106	13-5459480	01/01/1987	UNITED STATES LIFE INS CO IN THE	NY	OTH/I	1,890,210	1,259	19,281	2,991	0	0
70106	13-5459480	01/01/1988	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	75,546	1,310	2,170	265	0	0
70106	13-5459480	08/01/1988	UNITED STATES LIFE INS CO IN THE	NY	CO/I	84,447	759	1,135	62,678	0	0
70106	13-5459480	06/01/1994	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	21,211,627	459,334	1,064,388	38,515	0	0
70106	13-5459480	06/01/1995	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	7,403,320	654,355	787,408	2,511,692	0	0
70106	13-5459480	07/01/1995	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	0	0	201,613	0	0	0
70106	13-5459480	01/01/1996	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	7,025,723	18,112	31,390	11,248	0	0
70106	13-5459480	07/01/1996	UNITED STATES LIFE INS CO IN THE	NY	CO/I	42,298,657	198,748	609,077	73,643	0	0
70106	13-5459480	10/01/1998	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	69,332,193	538,896	348,469	665,519	0	0
70106	13-5459480	01/01/1999	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	24,764,056	157,767	300,002	76,830	0	0
70106	13-5459480	01/01/1999	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	107,714,145	5,134,466	2,414,120	214,850	0	0
70106	13-5459480	02/01/2000	UNITED STATES LIFE INS CO IN THE	NY	CO/I	326,863,593	5,899,371	451,852	349,669	0	0
70106	13-5459480	12/01/2002	UNITED STATES LIFE INS CO IN THE	NY	CO/I	465,502,009	8,817,745	464,375	502,244	0	0
70122	73-0493220	06/01/1982	UNIVERSAL FIDELITY LIFE INS CO	OK	YRT/I	23,957	86	255	73	0	0
80659	38-0397420	01/01/1985	US BUSINESS OF CANADA LIFE ASSUR	MI	YRT/I	7,362,298	205,843	235,815	11,418	0	0
80659	38-0397420	01/01/1990	US BUSINESS OF CANADA LIFE ASSUR	MI	YRT/I	839,548	5,226	12,158	1,290	0	0
80659	38-0397420	08/01/1991	US BUSINESS OF CANADA LIFE ASSUR	MI	CO/I	289,534	1,150	1,281	355	0	0
69663	74-1472662	05/19/1997	USAA LIFE INS CO	TX	CO/I	96,814,434	827,997	613,876	189,081	0	0
69663	74-1472662	09/01/1999	USAA LIFE INS CO	TX	CO/I	1,138,978,018	21,561,944	2,663,402	270,228	0	0
69663	74-1472662	09/01/2001	USAA LIFE INS CO	TX	YRT/I	12,841,122	253,665	100,970	19,828	0	0
69663	74-1472662	04/01/2002	USAA LIFE INS CO	TX	CO/I	2,746,502,875	31,833,900	4,263,679	3,539,185	0	0
69663	74-1472662	05/01/2003	USAA LIFE INS CO	TX	CO/I	6,470,972,352	143,469,673	10,474,152	9,371,221	0	0
69663	74-1472662	06/01/2004	USAA LIFE INS CO	TX	CO/I	510,638,804	10,601,424	1,025,664	924,785	0	0
70335	94-0971150	02/01/1994	WEST COAST LIFE INS CO	NE	YRT/I	13,464,530	109,972	383,282	1,375,195	0	0
70335	94-0971150	12/01/1994	WEST COAST LIFE INS CO	NE	YRT/I	45,613,859	1,313,048	224,613	4,820,756	0	0
70335	94-0971150	03/01/1996	WEST COAST LIFE INS CO	NE	YRT/I	20,455,248	267,917	135,024	56,296	0	0
70335	94-0971150	03/01/1999	WEST COAST LIFE INS CO	NE	YRT/I	69,020,277	332,996	25,325	87,240	0	0
70335	94-0971150	01/01/2000	WEST COAST LIFE INS CO	NE	YRT/I	47,585,972	451,988	253,417	73,381	0	0
70335	94-0971150	01/01/2000	WEST COAST LIFE INS CO	NE	CO/I	179,442,911	2,715,858	224,982	226,715	0	0
70335	94-0971150	05/15/2000	WEST COAST LIFE INS CO	NE	YRT/I	43,280,555	953,169	477,592	118,149	0	0
70335	94-0971150	11/10/2001	WEST COAST LIFE INS CO	NE	CO/I	172,247,243	7,054,997	268,664	430,508	0	0
70335	94-0971150	01/31/2002	WEST COAST LIFE INS CO	NE	YRT/I	62,724,586	4,404,569	2,005,321	696,510	0	0
70335	94-0971150	04/22/2002	WEST COAST LIFE INS CO	NE	CO/I	12,114,338,997	481,828,904	23,126,304	19,809,576	0	0
70335	94-0971150	01/01/2003	WEST COAST LIFE INS CO	NE	YRT/I	115,388,418	974,333	780,928	338,484	0	0
70335	94-0971150	01/01/2003	WEST COAST LIFE INS CO	NE	YRT/I	565,152,548	73,309,671	5,042,542	1,311,489	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70335	94-0971150	01/01/2003	WEST COAST LIFE INS CO	NE	CO/I	638,492,043	38,509,598	1,482,325	1,337,423	0	0
70335	94-0971150	09/01/2003	WEST COAST LIFE INS CO	NE	CO/I	5,605,944,137	180,108,694	9,108,570	8,225,295	0	0
70335	94-0971150	12/01/2003	WEST COAST LIFE INS CO	NE	YRT/I	66,255,950	5,146,280	1,384,850	86,556	0	0
70335	94-0971150	01/01/2004	WEST COAST LIFE INS CO	NE	CO/I	475,840,452	9,730,344	783,639	595,155	0	0
70335	94-0971150	01/01/2004	WEST COAST LIFE INS CO	NE	CO/I	6,642,450,099	122,995,745	12,137,004	12,118,480	0	0
70335	94-0971150	06/01/2004	WEST COAST LIFE INS CO	NE	CO/I	14,028,234,672	222,320,135	23,885,234	28,934,551	0	0
62413	36-0947200	10/01/1990	WILCAC LIFE INS CO	IL	YRT/I	1,954,295	19,028	31,040	3,205	0	0
62413	36-0947200	07/05/1991	WILCAC LIFE INS CO	IL	YRT/I	4,918,532	49,291	73,196	7,092	0	0
62413	36-0947200	10/06/1995	WILCAC LIFE INS CO	IL	CO/I	13,988,523	140,120	166,762	17,674	0	0
62413	36-0947200	10/01/1998	WILCAC LIFE INS CO	IL	CO/I	380,115	3,819	3,110	646	0	0
65900	04-2299444	12/26/1972	WILCO LIFE INS CO	IN	OTH/I	289,607	137,124	3,640	11,399	0	0
65900	04-2299444	02/01/1981	WILCO LIFE INS CO	IN	CO/I	1,395,021	36,449	104,507	2,102	0	0
65900	04-2299444	03/01/1981	WILCO LIFE INS CO	IN	CO/I	175,651	2,837	0	265	0	0
65900	04-2299444	10/01/1982	WILCO LIFE INS CO	IN	OTH/I	21,911,067	278,653	228,983	27,719	0	0
65900	04-2299444	04/15/1983	WILCO LIFE INS CO	IN	CO/I	2,570,363	847,305	50,678	3,158	0	0
65900	04-2299444	04/15/1983	WILCO LIFE INS CO	IN	OTH/I	2,284,021	21,295	33,233	3,426	0	0
65900	04-2299444	03/01/1985	WILCO LIFE INS CO	IN	CO/I	434,301	5,768	(939)	655	0	0
65900	04-2299444	01/01/1988	WILCO LIFE INS CO	IN	OTH/I	27,750,867	294,949	277,398	64,752	0	0
65900	04-2299444	06/01/1989	WILCO LIFE INS CO	IN	YRT/I	2,295,498	20,709	39,069	3,584	0	0
65900	04-2299444	06/01/1990	WILCO LIFE INS CO	IN	OTH/I	17,556,597	75,920	28,478	414,795	0	0
65900	04-2299444	01/01/1995	WILCO LIFE INS CO	IN	YRT/I	153,289,800	1,120,775	886,873	1,163,264	0	0
65900	04-2299444	05/01/1996	WILCO LIFE INS CO	IN	YRT/I	5,196,471	17,716	55,788	25,994	0	0
65900	04-2299444	05/01/1997	WILCO LIFE INS CO	IN	CO/I	10,909,640	88,613	34,303	16,560	0	0
65900	04-2299444	05/01/1997	WILCO LIFE INS CO	IN	CO/I	39,201,526	261,545	102,299	408,594	0	0
65900	04-2299444	08/01/1998	WILCO LIFE INS CO	IN	YRT/I	211,322,459	1,233,479	1,229,811	398,565	0	0
65900	04-2299444	08/01/1998	WILCO LIFE INS CO	IN	CO/I	18,343,392	98,434	26,286	28,522	0	0
65900	04-2299444	08/01/1998	WILCO LIFE INS CO	IN	CO/I	260,298,424	2,924,543	722,510	1,049,343	0	0
65900	04-2299444	10/01/1998	WILCO LIFE INS CO	IN	CO/I	2,702,317	35,090	10,312	4,073	0	0
65900	04-2299444	01/01/2000	WILCO LIFE INS CO	IN	YRT/I	1,574,295	8,644	25,042	2,408	0	0
65900	04-2299444	01/01/2000	WILCO LIFE INS CO	IN	YRT/I	24,750,852	129,829	192,266	38,057	0	0
65900	04-2299444	01/01/2000	WILCO LIFE INS CO	IN	YRT/I	60,398,909	671,457	85,093	75,433	0	0
65900	04-2299444	01/01/2000	WILCO LIFE INS CO	IN	CO/I	6,167,074	68,277	14,093	7,563	0	0
65900	04-2299444	04/03/2000	WILCO LIFE INS CO	IN	CO/I	313,138,701	7,616,539	1,007,236	484,274	0	0
65900	04-2299444	09/01/2000	WILCO LIFE INS CO	IN	CO/I	111,982,700	562,148	288,810	265,116	0	0
65900	04-2299444	06/01/2001	WILCO LIFE INS CO	IN	YRT/I	718,713	353	102	1,099	0	0
65900	04-2299444	06/11/2001	WILCO LIFE INS CO	IN	YRT/I	174,283	2,563	3,298	266	0	0
65900	04-2299444	04/01/2002	WILCO LIFE INS CO	IN	YRT/I	115,350,447	500,307	393,788	235,117	0	0
66230	13-1976260	01/01/1984	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	53,746,686	628,603	953,599	67,214	0	0
66230	13-1976260	07/01/1984	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	279,532,208	6,749,855	5,356,256	897,111	0	0
66230	13-1976260	01/01/1994	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	43,635,074	1,317,376	891,851	74,011	0	0
66230	13-1976260	09/01/1996	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	1,677,911	12,353	22,638	2,424	0	0
66230	13-1976260	01/01/1998	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	7,333,635	135,525	101,197	11,764	0	0
66230	13-1976260	04/26/2002	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	1,075,062,609	35,577,263	1,426,818	1,223,040	0	0
66230	13-1976260	03/01/2004	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	3,862,236	6,624	14,790	5,350	0	0
60704	94-1516991	10/02/2000	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	5,393,327	32,457	39,464	16,999	0	0
60704	94-1516991	10/02/2000	WILTON REASSUR LIFE CO OF NY	NY	CO/I	177,065,677	4,170,394	551,301	393,489	0	0
60704	94-1516991	11/01/2000	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	10,378,231	32,027	38,526	16,051	0	0
60704	94-1516991	02/01/2001	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	25,546,373	64,774	107,072	90,754	0	0
60704	94-1516991	05/17/2002	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	33,592,575	61,253	174,366	53,152	0	0
60704	94-1516991	07/08/2002	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	2,219,141	25,509	17,790	47,560	0	0
60704	94-1516991	07/08/2002	WILTON REASSUR LIFE CO OF NY	NY	CO/I	328,462,865	7,207,504	669,701	671,748	0	0
60704	94-1516991	03/01/2003	WILTON REASSUR LIFE CO OF NY	NY	CO/I	312,466,752	10,067,806	576,662	420,540	0	0
60704	94-1516991	04/01/2003	WILTON REASSUR LIFE CO OF NY	NY	CO/I	179,525,246	4,085,986	708,719	368,392	0	0
60704	94-1516991	12/08/2003	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	63,674	23	75	88	0	0
60704	94-1516991	12/08/2003	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	295,731	210	1,259	368	0	0
60704	94-1516991	12/08/2003	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	964,284	1,318	7,020	4,944	0	0
60704	94-1516991	03/31/2010	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	215,330	2,840	5,613	331	0	0
60704	94-1516991	03/31/2010	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	587,662	3,334	20,325	901	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
60704	94-1516991	03/31/2010	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	1,523,456	11,860	26,609	2,330	0	0
60704	94-1516991	03/31/2010	WILTON REASSUR LIFE CO OF NY	NY	CO/I	23,689	7,366	274	36	0	0
60704	94-1516991	03/31/2010	WILTON REASSUR LIFE CO OF NY	NY	CO/I	2,552,685	19,079	19,955	4,430	0	0
60704	94-1516991	03/31/2010	WILTON REASSUR LIFE CO OF NY	NY	OTH/I	5,127,985	65,325	83,632	8,906	0	0
90557	36-3050975	04/01/1986	ZURICH AMER LIFE INS CO	IL	OTH/I	16,264,713	390	242,023	24,125	0	0
0899999. General Account - U.S. Non-Affiliates						277,569,457,416	6,722,860,616	1,109,095,779	629,056,749	30,008,394	0
00000	AA-1320035	01/01/1995	COLISEE RE	FRA	MCO/I	2,986,752	59	16,890	4,502	0	0
00000	AA-1561015	01/01/1993	GREAT WEST LIFE ASS CO	CAN	YRT/I	187,804	3,539	4,882	287	0	0
00000	AA-1561015	01/01/1993	GREAT WEST LIFE ASS CO	CAN	YRT/I	1,366,151	6,905	10,583	2,084	0	0
00000	AA-1561007	01/01/1997	MANUFACTURERS LIFE INS CO	CAN	YRT/I	4,770,918	1,091	200,739	7,297	0	0
00000	AA-3190934	08/01/1998	NORTHSTAR FINANCIAL SERV (BERMUDA) LTD	BMU	YRT/I	27,253,973	6,235	14,124	41,684	0	0
00000	AA-1780106	05/01/1949	SCOR GLOBAL LIFE REINS IRELAND DESIGNATED ACTIVITY	IRL	YRT/I	846,653	16,718	172,852	906	0	0
00000	AA-1561039	05/01/1986	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	10,378,258	17,454	373,266	16,188	0	0
00000	AA-1561039	01/01/1988	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	2,955,703	12,046	50,405	4,550	0	0
00000	AA-1561039	08/01/1990	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	6,002,530	153,770	231,017	9,283	0	0
00000	AA-1561039	04/01/1993	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	17,515,137	629,619	882,453	26,897	0	0
00000	AA-1561039	01/01/1997	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	8,200,388	277,554	403,190	85,461	0	0
00000	AA-1561039	01/01/1999	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	797,818,687	27,154,038	14,298,218	3,313,811	0	0
00000	AA-1561039	01/01/2003	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	9,815,773	6,757	41,899	14,770	0	0
00000	AA-3190868	01/01/1985	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	4,712,131	150,973	6,664	5,086	0	0
00000	AA-3190868	10/15/1985	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,672,225	18,412	20,695	2,907	0	0
00000	AA-3190868	01/01/1986	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	421,590	7,011	7,557	5,041	0	0
00000	AA-3190868	02/12/1988	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	288,268	9,347	3,626	448	0	0
00000	AA-3190868	01/01/1989	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	432,112	3,804	10,506	1,090	0	0
00000	AA-3190868	01/01/1989	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	91,075	1,164	458	112	0	0
00000	AA-3190868	01/01/1989	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	190,410	1,059	1,895	235	0	0
00000	AA-3190868	07/01/1991	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	414,266	1,975	2,616	634	0	0
00000	AA-3190868	07/01/1991	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,043,816	17,439	16,631	1,663	0	0
00000	AA-3190868	07/01/1991	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	3,940,194	45,830	35,719	4,834	0	0
00000	AA-3190868	05/01/1992	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	288,460	2,979	4,966	444	0	0
00000	AA-3190868	10/01/1992	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	2,520,537	8,830	13,865	2,638	0	0
00000	AA-3190868	10/01/1993	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	71,731	70	83	0	0	0
00000	AA-3190868	10/01/1993	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	4,207,293	65,879	64,116	6,827	0	0
00000	AA-3190868	04/01/1994	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	2,304,756	6,261	15,698	2,674	0	0
00000	AA-3190868	04/01/1994	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	3,135,792	18,668	10,957	3,898	0	0
00000	AA-3190868	12/05/1994	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	20,324,410	115,565	131,320	33,496	0	0
00000	AA-3190868	12/05/1994	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	442,810	5,034	3,371	710	0	0
00000	AA-3190868	04/01/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	0	0	(2,760)	0	0	0
00000	AA-3190868	04/01/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,359,091	24,220	31,296	1,915	0	0
00000	AA-3190868	04/01/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	3,098,892	17,600	10,515	4,782	0	0
00000	AA-3190868	04/01/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	4,139,110	8,282	6,622	6,248	0	0
00000	AA-3190868	04/01/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	1,342,471	6,196	10,656	1,502	0	0
00000	AA-3190868	04/01/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	8,190,772	22,882	46,820	10,375	0	0
00000	AA-3190868	12/22/1995	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	448,884	249	2,916	247	0	0
00000	AA-3190868	08/01/1996	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	94,222	399	85	0	0	0
00000	AA-3190868	08/01/1996	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	208,588	3,574	(43)	289	0	0
00000	AA-3190868	08/01/1996	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	359,058	1,656	4,072	1,379	0	0
00000	AA-3190868	08/01/1996	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	3,025,110	42,464	7,236	0	0	0
00000	AA-3190868	01/24/1997	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	0	0	(737)	56	0	0
00000	AA-3190868	01/01/1998	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	7,657,683	24,593	19,157	11,705	0	0
00000	AA-3190868	01/05/1998	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	98,348	620	205	125	0	0
00000	AA-3190868	01/05/1998	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	114,610	445	193	118	0	0
00000	AA-3190868	01/05/1998	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	485,662	3,839	712	25,756	0	0
00000	AA-3190868	01/05/1998	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	592,385	1,075	3,793	638	0	0
00000	AA-3190868	01/31/1998	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	361,291	2,770	2,263	549	0	0
00000	AA-3190868	01/25/1999	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,653,781	3,711	2,298	2,434	0	0
00000	AA-3190868	01/25/1999	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	39,597	28	48	51	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
00000	AA-3190868	01/25/1999	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	50,518	153	70	59	0	0
00000	AA-3190868	01/25/1999	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	3,461,385	23,234	5,048	5,362	0	0
00000	AA-3190868	01/25/1999	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	12,089,056	91,804	46,616	18,722	0	0
00000	AA-3190868	08/01/1999	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	2,167,528	17,330	13,525	3,247	0	0
00000	AA-3190868	01/03/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	945,430	8,753	207	1,423	0	0
00000	AA-3190868	01/03/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,391,361	6,078	2,583	1,990	0	0
00000	AA-3190868	01/03/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	2,622,135	15,791	14,282	191,282	0	0
00000	AA-3190868	01/03/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	28,788,154	121,393	88,561	45,002	0	0
00000	AA-3190868	07/01/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	945,112	5,065	4,242	1,367	0	0
00000	AA-3190868	07/01/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,420,451	6,069	3,342	2,187	0	0
00000	AA-3190868	07/01/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	22,312,635	96,528	62,226	35,132	0	0
00000	AA-3190868	07/15/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	53,289,765	527,374	267,695	82,752	0	0
00000	AA-3190868	10/01/2000	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	716,597	15,884	814	879	0	0
00000	AA-3190868	01/01/2001	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	72,296,961	761,421	421,356	113,237	0	0
00000	AA-3190868	02/01/2001	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	880,722	9,588	4,962	1,297	0	0
00000	AA-3190868	02/01/2001	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	84,374	262	1,088	81	0	0
00000	AA-3190868	02/01/2001	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	5,174,694	98,510	6,035	5,444	0	0
00000	AA-3190868	02/04/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	6,621,703	19,170	18,698	19,395	0	0
00000	AA-3190868	02/04/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	12,452,685	54,260	31,013	14,025	0	0
00000	AA-3190868	02/04/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	43,671,101	979,881	90,275	60,772	0	0
00000	AA-3190868	05/01/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	1,574,401	19,722	13,294	1,956	0	0
00000	AA-3190868	09/01/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	YRT/I	89,793	436	431	90	0	0
00000	AA-3190868	09/01/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	161,266	894	339	272	0	0
00000	AA-3190868	09/01/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	1,135,179	25,901	2,358	1,219	0	0
00000	AA-3190868	09/01/2002	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	8,503,364	18,310	11,404	8,973	0	0
00000	AA-3190868	04/01/2004	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	2,856,537	14,631	10,367	3,033	0	0
00000	AA-3190868	04/01/2004	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	21,595,965	286,526	52,649	23,021	0	0
73814	66-0258488	04/01/1999	TRIPLE S VIDA INC	PRI	YRT/I	82,696,367	592,083	384,484	133,887	0	0
73814	66-0258488	04/01/1999	TRIPLE S VIDA INC	PRI	OTH/I	6,904,426	564	12,017	11,729	0	0
0999999. General Account - Non-U.S. Non-Affiliates						1,366,769,823	32,748,303	18,766,589	4,456,461	0	0
1099999. Total General Account - Non-Affiliates						278,936,227,239	6,755,608,919	1,127,862,368	633,513,210	30,008,394	0
1199999. Total General Account						281,174,013,765	7,988,223,164	1,151,552,634	637,046,411	30,008,394	0
1499999. Total Separate Accounts - U.S. Affiliates						0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates						0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates						0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates						0	0	0	0	0	0
2299999. Total Separate Accounts						0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						279,807,243,942	7,955,474,861	1,132,786,045	632,589,950	30,008,394	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						1,366,769,823	32,748,303	18,766,589	4,456,461	0	0
9999999 - Totals						281,174,013,765	7,988,223,164	1,151,552,634	637,046,411	30,008,394	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
67105	41-0451140	12/31/2008	ReliaStar Life Insurance Company	MN	COFW/G	899,355,364	0	0	374,203,754	0	321,050,742
0299999. U.S. Affiliates - Other						899,355,364	0	0	374,203,754	0	321,050,742
0399999. Total - U.S. Affiliates						899,355,364	0	0	374,203,754	0	321,050,742
0699999. Total - Non-U.S. Affiliates						0	0	0	0	0	0
0799999. Total - Affiliates						899,355,364	0	0	374,203,754	0	321,050,742
60836	42-0113630	06/22/2001	American Republic Insurance Company	IA	CO/I	68,003	2,313	399,314	12,538	0	0
61999	35-0810610	01/01/2003	Americo Financial Life and Annuity Insurance Company	TX	CO/I	3,491	0	0	0	0	0
65056	38-1659835	01/01/2005	Jackson National Life Insurance	MI	CO/I	(12)	1,200	31,843	5,479	0	0
66281	52-0419790	06/01/2003	Monumental Life Insurance Company	IA	CO/I	1,388	0	0	0	0	0
71412	47-0246511	07/01/2001	Mutual of Omaha Insurance Company	NE	CO/I	480,541	27,903	3,684,037	554,195	0	0
68136	63-0169720	01/01/2003	Protective Life Insurance Company	TN	CO/I	9,957	0	0	0	0	0
86231	39-0989781	06/01/2003	Transamerica Life Insurance Company	IA	CO/I	547	0	0	0	0	0
0899999. U.S. Non-Affiliates						563,915	31,416	4,115,194	572,212	0	0
1099999. Total - Non-Affiliates						563,915	31,416	4,115,194	572,212	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)						899,919,279	31,416	4,115,194	374,775,966	0	321,050,742
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						0	0	0	0	0	0
9999999 - Totals						899,919,279	31,416	4,115,194	374,775,966	0	321,050,742

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
15365	80-0955075	01/01/2014	Roaring River IV	MO	0	11,236,307
15321	98-0138339	06/01/2002	Security Life of Denver International Limited	AZ	0	225,672,897
15321	98-0138339	07/01/2003	Security Life of Denver International Ltd	AZ	0	4,030,709
15321	98-0138339	04/01/2014	Security Life of Denver International Ltd	AZ	0	(163,516)
0199999. Life and Annuity - U.S. Affiliates - Captive					0	240,776,397
0399999. Total Life and Annuity - U.S. Affiliates					0	240,776,397
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	240,776,397
60348	22-1771521	01/01/2008	ACE Life Insurance Company	CT	0	1,324,556
62345	47-0766667	02/01/1998	Berkshire Hathaway Life Insurance Company of Nebraska	NE	0	1,641,737
80659	38-0397420	08/01/2003	Canada Life Assurance Co USB	MI	20,433	269,361
80659	38-0397420	10/01/2004	Canada Life Assurance Co USB	MI	137,706	166,082
80659	38-0397420	08/01/2016	Canada Life Assurance Co USB	MI	0	223,822
74071	75-1281078	04/01/2011	FNL Insurance Company, LTD.	HI	0	8,855,101
86258	13-2572994	01/01/1996	GENERAL RE LIFE CORP	CT	0	25,526
86258	13-2572994	07/01/1991	General Re Life Corporation	CT	0	159,637
86258	13-2572994	01/01/1996	General Re Life Corporation	CT	338,162	387,850
86258	13-2572994	01/01/1998	General Re Life Corporation	CT	216,519	178,335
86258	13-2572994	01/01/1999	General Re Life Corporation	CT	0	266,062
86258	13-2572994	09/01/1999	General Re Life Corporation	CT	0	67,485
86258	13-2572994	07/15/2000	General Re Life Corporation	CT	60,890	466,336
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	450,215	1,415,366
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	1,838,145	0
86258	13-2572994	06/30/2006	General Re Life Corporation	CT	292,395	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	0	1,324,556
68322	84-0467907	01/01/1981	Great-West Life & Annuity Insurance Company	CO	380,715	0
68322	84-0467907	09/01/1984	Great-West Life & Annuity Insurance Company	CO	0	27,396
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	542,883	166,082
88340	59-2859797	06/01/2006	Hannover Life Re Co of America	FL	0	2,015,801
88340	59-2859797	06/30/2006	Hannover Life Re Co of America	FL	146,625	0
88340	59-2859797	01/01/2008	Hannover Life Re Co of America	FL	0	1,324,556
88340	59-2859797	02/20/2009	Hannover Life Re Co of America	FL	87,839	0
88340	59-2859797	10/01/2013	Hannover Life Re Co of America	FL	0	62,033
88340	59-2859797	10/01/2013	Hannover Life Re Co of America	FL	0	16,825,246
88340	59-2859797	01/01/2009	Hannover Life Reassurance Company of America	FL	0	225,434,768
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	0	111,665,088
			IBNR		0	17,524,778
65056	38-1659835	07/01/2002	JACKSON NATIONAL LIFE INS. CO.	MI	0	4,283,382
65676	35-0472300	01/01/1996	LINCOLN NATL LIFE INS CO	IN	0	4,647
65676	35-0472300	01/01/1970	Lincoln National Life Ins	IN	0	149,889
65676	35-0472300	01/01/1992	Lincoln National Life Ins	IN	0	84,256
65676	35-0472300	01/01/1996	Lincoln National Life Ins	IN	601,005	755,733
65676	35-0472300	01/01/1997	Lincoln National Life Ins	IN	34,013	0
65676	35-0472300	01/01/2000	Lincoln National Life Ins	IN	19,623	0
65676	35-0472300	05/01/2005	Lincoln National Life Ins	IN	21,059	0
93580	84-0849721	01/01/1981	M Life Insurance Company	CO	0	165,186
93580	84-0849721	01/01/1984	M Life Insurance Company	CO	0	5,612,108
93580	84-0849721	01/01/1996	M Life Insurance Company	CO	0	334,163
66346	58-0828824	01/01/1996	MUNICH AMERICAN REASSURANCE CO.	GA	0	41,757
66346	58-0828824	01/01/1996	Munich American Reassur Co	GA	61,809	114,940
66346	58-0828824	01/01/1996	Munich American Reassur Co	GA	39,855	16,948
66346	58-0828824	01/01/1997	Munich American Reassur Co	GA	17,007	0
66346	58-0828824	09/01/1999	Munich American Reassur Co	GA	11,704	67,485
66346	58-0828824	07/15/2000	Munich American Reassur Co	GA	997,390	802,386
66346	58-0828824	08/01/2001	Munich American Reassur Co	GA	1,463,553	3,043,257
66346	58-0828824	11/01/2001	Munich American Reassur Co	GA	885,739	2,831,322
66346	58-0828824	01/01/2002	Munich American Reassur Co	GA	339,561	421,360
66346	58-0828824	05/01/2004	Munich American Reassur Co	GA	617,073	0
66346	58-0828824	07/01/2010	Munich American Reassur Co	GA	0	62,032
66346	58-0828824	07/01/2015	Munich American Reassur Co	GA	0	999,575
67466	95-1079000	12/01/1983	Pacific Life Insurance Company	NE	0	7,020,191
67466	95-1079000	01/01/1984	Pacific Life Insurance Company	NE	0	1,741,031
67466	95-1079000	01/01/1992	Pacific Life Insurance Company	NE	81,260	98,489
67466	95-1079000	01/01/1995	Pacific Life Insurance Company	NE	0	6,669,762
67466	95-1079000	01/01/1995	Pacific Life Insurance Company	NE	14,833	615,032
67466	95-1079000	09/01/1997	Pacific Life Insurance Company	NE	114,049	30,751
67466	95-1079000	01/01/1999	Pacific Life Insurance Company	NE	0	438,750
67466	95-1079000	01/01/1999	Pacific Life Insurance Company	NE	0	185,054
67466	95-1079000	07/15/2000	Pacific Life Insurance Company	NE	0	327,695
74900	63-0483783	07/01/2014	PartnerRe Life Reinsurance Company of America	AR	0	62,219
68136	63-0169720	07/01/2004	Protective Life Insurance Company	TN	0	1,157,178
93572	43-1235868	05/01/1999	RGA REINSURANCE CO	MO	0	102,311
93572	43-1235868	02/01/1979	RGA Reinsurance Company	MO	0	1,133,634
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	673,581	981,078
93572	43-1235868	05/01/1984	RGA Reinsurance Company	MO	13,682	0
93572	43-1235868	01/01/1986	RGA Reinsurance Company	MO	69,480	0
93572	43-1235868	03/01/1995	RGA Reinsurance Company	MO	43,920	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	277,192	222,990
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	329,776	594,058
93572	43-1235868	10/01/1997	RGA Reinsurance Company	MO	0	91,562
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	216,519	178,335
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	216,519	178,335
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	0	215,827
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	0	270,248
93572	43-1235868	09/01/1999	RGA Reinsurance Company	MO	11,704	67,485
93572	43-1235868	09/01/1999	RGA Reinsurance Company	MO	11,704	67,485
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	19,623	0
93572	43-1235868	07/15/2000	RGA Reinsurance Company	MO	22,187	466,336
93572	43-1235868	07/15/2000	RGA Reinsurance Company	MO	22,187	466,336
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	2,599,225	4,246,981
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	1,732,818	2,831,322
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	3,676,290	0
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	191,614	337,025
93572	43-1235868	08/01/2003	RGA Reinsurance Company	MO	407,136	1,212,125
93572	43-1235868	06/01/2006	RGA Reinsurance Company	MO	148,719	1,000,064
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	0	2,649,110
64688	75-6020048	08/01/2001	SCOR Global Life Americas Reinsurance Company	DE	231,784	1,085,506
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	0	16,907
64688	75-6020048	08/01/2003	SCOR Global Life Americas Reinsurance Company	DE	176,547	808,084
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	0	666,710
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	0	666,710
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	146,625	0
64688	75-6020048	01/01/2008	SCOR Global Life Americas Reinsurance Company	DE	0	1,324,556

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
97071	13-3126819	08/01/2001	SCOR Global Life USA Reinsurance Company	MO	1,149	24,716
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	MO	464,736	166,082
97071	13-3126819	06/01/2006	SCOR Global Life USA Reinsurance Company	MO	0	2,682,511
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	293,249	0
97071	13-3126819	07/01/2007	SCOR Global Life USA Reinsurance Company	MO	291,682	679,796
97071	13-3126819	01/01/2008	SCOR Global Life USA Reinsurance Company	DE	0	1,324,556
64688	75-6020048	11/01/2001	SCOR LIFE US RE INS CO	TX	0	34,616
82627	06-0839705	05/01/1998	SWISS RE AMERICA	NY	0	224,240
87572	23-2038295	02/01/1980	Scottish Re (U.S.) Inc	DE	0	123,225
87572	23-2038295	08/01/2003	Scottish Re (U.S.) Inc	DE	14,933	0
87572	23-2038295	11/01/2003	Scottish Re (U.S.) Inc	DE	1,234,145	0
87572	23-2038295	10/01/2004	Scottish Re (U.S.) Inc	DE	1,237,567	135,172
87572	23-2038295	12/31/2004	Scottish Re - U.S. Inc	DE	0	302,712
82627	06-0839705	07/01/1978	Swiss Re Life & Health Amer Inc	MO	0	139,488
82627	06-0839705	08/01/1983	Swiss Re Life & Health Amer Inc	MO	0	226,727
82627	06-0839705	01/01/1986	Swiss Re Life & Health Amer Inc	MO	69,215	56,264
82627	06-0839705	01/01/1993	Swiss Re Life & Health Amer Inc	MO	43,196	100,755
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	43,920	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health Amer Inc	MO	375,000	199,937
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	40,543	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	0	43,568
82627	06-0839705	03/01/2000	Swiss Re Life & Health Amer Inc	MO	39,247	0
82627	06-0839705	07/15/2000	Swiss Re Life & Health Amer Inc	MO	40,101	466,336
82627	06-0839705	11/01/2001	Swiss Re Life & Health Amer Inc	MO	1,084,726	10,658,616
82627	06-0839705	05/01/2004	Swiss Re Life & Health Amer Inc	MO	1,225,430	0
82627	06-0839705	06/01/2006	Swiss Re Life & Health Amer Inc	MO	0	1,682,447
82627	06-0839705	06/30/2006	Swiss Re Life & Health Amer Inc	MO	365,494	0
82627	06-0839705	01/01/2008	Swiss Re Life & Health Amer Inc	MO	0	1,986,829
82627	06-0839705	01/01/2008	Swiss Re Life & Health Amer Inc	MO	1,343,367	3,267,025
82627	06-0839705	03/01/2014	Swiss Re Life & Health Amer Inc	MO	0	962,437
70688	36-6071399	01/01/2000	Transamerica Financial	NY	19,623	0
86231	39-0989781	01/01/1991	Transamerica Life Ins Co	IA	0	195,736
86231	39-0989781	08/01/1992	Transamerica Life Ins Co	IA	43,196	100,755
86231	39-0989781	01/01/1993	Transamerica Life Ins Co	IA	0	896,782
86231	39-0989781	01/01/1996	Transamerica Life Ins Co	IA	0	222,990
86231	39-0989781	05/01/2004	Transamerica Life Ins Co	IA	3,676,290	95,651
86231	39-0989781	06/01/2006	Transamerica Life Ins Co	IA	0	1,000,064
70335	94-0971150	06/01/2003	West Coast Life Insurance Company	NE	0	4,600,995
0899999. Life and Annuity - U.S. Non-Affiliates					33,017,701	484,436,286
00000	AA-1780071	10/01/2008	Ballantyne Re plc	IRL	0	30,730,300
00000	AA-1380008	06/01/2006	NN Re (Netherlands) N.V	NLD	0	2,065,277
00000	AA-1380008	01/01/2008	NN Re (Netherlands) N.V	NLD	0	1,986,833
0999999. Life and Annuity - Non-U.S. Non-Affiliates					0	34,782,410
1099999. Total Life and Annuity - Non-Affiliates					33,017,701	519,218,696
1199999. Total Life and Annuity					33,017,701	759,995,093
15321	98-0138339	06/01/2002	Security Life of Denver International Limited	AZ	0	385,380
1299999. Accident and Health - U.S. Affiliates - Captive					0	385,380
1499999. Total Accident and Health - U.S. Affiliates					0	385,380
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	385,380
61883	42-0884060	04/01/2005	Central United Life Insurance Company	AR	0	6,026
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	0	181,355
65056	38-1659835	07/01/2002	JACKSON NATIONAL LIFE INS. CO.	MI	0	25,840
80659	38-0397420	07/01/2009	The Canada Life Assurance Company	MI	186,393,741	0
1999999. Accident and Health - U.S. Non-Affiliates					186,393,741	213,221
2199999. Total Accident and Health - Non-Affiliates					186,393,741	213,221
2299999. Total Accident and Health					186,393,741	598,601
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					219,411,442	725,811,284
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	34,782,410
9999999 Totals - Life, Annuity and Accident and Health					219,411,442	760,593,694

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
60348	22-1771521	01/01/2008	ACE Life Insurance Company	CT	YRT/I	XXXL0	0	0	8,436	43,666	0	0	0	0
60348	22-1771521	01/01/2008	ACE Life Insurance Company	CT	YRT/I	XXXL0	0	0	191,234	661,039	0	0	0	0
60348	22-1771521	11/01/2009	ACE Life Insurance Company	CT	YRT/I	XXXL0	0	0	4	54	0	0	0	0
62944	13-5570651	08/01/1983	AXA Equitable Life Insurance Company	NY	YRT/I	XXXL0	2,085,395	91,360	82,801	131,634	0	0	0	0
62944	13-5570651	01/01/1992	AXA Equitable Life Insurance Company	NY	YRT/I	XXXL0	272,398	4,675	4,125	5,262	0	0	0	0
62944	13-5570651	09/01/1992	AXA Equitable Life Insurance Company	NY	YRT/I	XXXL0	885,474	38,314	36,042	1,217	0	0	0	0
60534	59-0781901	10/01/1997	American Heritage Life Insurance Company	FL	CO/I	0L	380,912,818	33,529,725	33,589,742	2,875,889	0	0	0	0
60534	59-0781901	10/01/1997	American Heritage Life Insurance Company	FL	CO/G	0L	2,309,558	226,045	243,859	23,179	0	0	0	0
71439	38-1843471	07/01/1978	Assurity Life Insurance Company	NE	YRT/I	XXXL0	68,028	1,640	1,540	3,557	0	0	0	0
61689	42-0175020	01/01/1994	Aviva Life and Annuity Company	IA	YRT/I	XXXL0	241,218	9,699	12,715	(2,331)	0	0	0	0
61689	42-0175020	01/01/1995	Aviva Life and Annuity Company	IA	YRT/I	XXXL0	1,126,661	44,344	45,610	29,121	0	0	0	0
61689	42-0175020	10/01/1999	Aviva Life and Annuity Company	IA	YRT/I	XXXL0	30,816,564	502,670	601,386	(256,046)	0	0	0	0
62345	47-0766667	08/01/1983	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	2,273,234	8,127	7,037	13,590	0	0	0	0
62345	47-0766667	01/01/1994	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	1,591,275	68,623	62,831	206,101	0	0	0	0
62345	47-0766667	04/01/1994	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	1,379,630	24,137	32,048	26,965	0	0	0	0
62345	47-0766667	02/01/1998	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	2,108,566	14,216	15,877	12,667	0	0	0	0
62345	47-0766667	12/29/2000	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	16,426,699	148,020	141,615	108,453	0	0	0	0
62345	47-0766667	01/01/2002	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	36,790,291	241,628	234,831	239,543	0	0	0	0
62345	47-0766667	03/01/2002	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	57,365,181	482,732	461,617	324,600	0	0	0	0
62345	47-0766667	03/01/2002	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	118,397,211	3,794,389	3,698,776	1,118,248	0	0	0	0
62345	47-0766667	10/01/2002	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	39,690,675	322,338	284,605	198,569	0	0	0	0
62345	47-0766667	01/01/2004	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	0L	8,553,717	73,878	83,483	50,836	0	0	0	0
80659	38-0397420	08/01/1983	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	551,972	8,808	8,010	8,890	0	0	0	0
80659	38-0397420	01/01/1984	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	581,185	32,557	30,061	63,820	0	0	0	0
80659	38-0397420	01/01/1985	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	38,139	1,563	1,476	106,249	0	0	0	0
80659	38-0397420	01/01/1986	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	35,902	1,564	1,531	6,676	0	0	0	0
80659	38-0397420	01/01/1987	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	14,380	285	245	5,146	0	0	0	0
80659	38-0397420	09/15/1987	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	1,398,485	90,007	85,141	89,191	0	0	0	0
80659	38-0397420	01/01/1988	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	71,027	201	213	969	0	0	0	0
80659	38-0397420	10/01/1989	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	1,874,914	82,826	79,254	72,628	0	0	0	0
80659	38-0397420	01/01/1990	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	135,764	130	122	15,372	0	0	0	0
80659	38-0397420	01/01/1991	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	335,269	5,296	16,066	(2,964)	0	0	0	0
80659	38-0397420	08/01/1991	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	986,920	6,807	8,806	53,173	0	0	0	0
80659	38-0397420	01/01/1992	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	50,445	866	763	974	0	0	0	0
80659	38-0397420	01/01/1994	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	268,024	10,778	14,129	(6,208)	0	0	0	0
80659	38-0397420	01/01/1995	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	1,418,103	55,782	57,335	42,446	0	0	0	0
80659	38-0397420	06/30/2003	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	0	0	0	75,961	0	0	0	0
80659	38-0397420	06/30/2003	Canada Life Assurance Co USB	MI	CO/I	0L	2,094,899	61,373	55,340	30,948	0	0	0	0
80659	38-0397420	08/01/2003	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	38,192,279	869,976	925,333	946,262	0	0	0	0
80659	38-0397420	10/01/2004	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	211,090,534	7,812,292	7,717,616	5,304,512	0	0	0	0
80659	38-0397420	11/01/2011	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	18,490,954	2,126	1,347	25,250	0	0	0	0
80659	38-0397420	07/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	534,787	0	0	79	0	0	0	0
80659	38-0397420	08/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	437,797,991	428,242	229,462	4,366,389	0	0	0	0
80659	38-0397420	02/01/2017	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	39,351,934	23,479	0	403,976	0	0	0	0
84786	84-0674027	09/17/1977	Colorado Bankers Life Insurance Company	CO	CO/I	0L	82,699	196,077	219,088	0	0	0	0	0
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	YRT/I	XXXL0	28,109	103	0	100	0	0	0	0
86258	13-2572994	01/01/1996	GENERAL RE LIFE CORP (CO)	CT	YRT/I	0L	1,203,488	5,355	4,919	6,409	0	0	0	0
86258	13-2572994	01/01/1996	GENERAL RE LIFE CORP (CO)	CT	YRT/I	0L	1,959,182	2,655	2,762	10,433	0	0	0	0
86258	13-2572994	01/01/1996	GENERAL RE LIFE CORP (CO)	CT	YRT/I	0L	47,565,361	146,913	146,130	253,286	0	0	0	0
86258	13-2572994	01/01/1996	GENERAL RE LIFE CORP (CO)	CT	CO/I	0L	200,166	39,405	37,819	7,832	0	0	0	0
86258	13-2572994	07/01/1968	General Re Life Corporation	CT	YRT/I	XXXL0	3,242,043	189,489	185,095	342,547	0	0	0	0
86258	13-2572994	04/01/1989	General Re Life Corporation	CT	CO/I	0L	0	0	0	3,652	0	0	0	0
86258	13-2572994	07/01/1991	General Re Life Corporation	CT	YRT/I	XXXL0	24,415,205	70,160	66,188	1,027,516	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	07/01/1991	General Re Life Corporation	CT	CO/I	OL	700,929	20,883	46,524	11,591	0	0	0	0
86258	13-2572994	10/01/1991	General Re Life Corporation	CT	CO/I	OL	2,035,696	140,412	141,391	100,834	0	0	0	0
86258	13-2572994	01/01/1992	General Re Life Corporation	CT	YRT/I	XXXLO	68,603	1,177	1,039	1,325	0	0	0	0
86258	13-2572994	01/01/1992	General Re Life Corporation	CT	CO/I	OL	233,098	49,214	44,688	2,966	0	0	0	0
86258	13-2572994	01/01/1992	General Re Life Corporation	CT	CO/I	OL	0	0	0	0	0	0	0	0
86258	13-2572994	01/01/1993	General Re Life Corporation	CT	YRT/I	XXXLO	73,049	1,300	1,191	1,949	0	0	0	0
86258	13-2572994	01/01/1993	General Re Life Corporation	CT	YRT/I	XXXLO	43,836,747	191,804	222,229	2,456,364	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	XXXLO	712,927	16,026	14,580	21,854	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	XXXLO	482,434	19,400	25,429	(340)	0	0	0	0
86258	13-2572994	01/01/1996	General Re Life Corporation	CT	YRT/I	XXXLO	352,983,230	7,023,898	7,073,396	5,796,086	0	0	0	0
86258	13-2572994	10/01/1997	General Re Life Corporation	CT	YRT/I	XXXLO	13,791,744	86,778	83,480	57,046	0	0	0	0
86258	13-2572994	01/01/1998	General Re Life Corporation	CT	YRT/I	XXXLO	69,950,904	544,434	596,501	2,626,156	0	0	0	0
86258	13-2572994	01/01/1999	General Re Life Corporation	CT	YRT/I	XXXLO	77,291,060	229,286	221,350	984,611	0	0	0	0
86258	13-2572994	09/01/1999	General Re Life Corporation	CT	YRT/I	XXXLO	129,106,697	231,512	224,968	794,994	0	0	0	0
86258	13-2572994	07/15/2000	General Re Life Corporation	CT	YRT/I	XXXLO	333,333,731	622,260	575,538	4,258,472	0	0	0	0
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	YRT/I	XXXLO	316,531,464	7,592,106	7,341,927	3,897,436	0	0	0	0
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	CO/I	OL	42,208,782	940,373	896,908	529,070	0	0	0	0
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	CO/I	OL	0	0	0	2,582	0	0	0	0
86258	13-2572994	10/31/2005	General Re Life Corporation	CT	YRT/I	XXXLO	720,772	1,190	1,218	859	0	0	0	0
86258	13-2572994	10/31/2005	General Re Life Corporation	CT	YRT/I	XXXLO	7,611,317	15,218	16,154	11,199	0	0	0	0
86258	13-2572994	06/30/2006	General Re Life Corporation	CT	YRT/I	XXXLO	68,881,469	32,235	25,569	290,693	0	0	0	0
86258	13-2572994	02/01/2007	General Re Life Corporation	CT	YRT/I	XXXLO	294,151	29	17	206	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXLO	139,159,676	29,685	25,915	209,450	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXLO	295,553,830	236,996	211,004	2,344,851	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXLO	36,821	5	4	49	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXLO	10,426,425	1,282	687	12,293	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXLO	70,000	12	0	19	0	0	0	0
86258	13-2572994	03/01/2014	General Re Life Corporation	CT	YRT/I	XXXLO	959,952,268	43,988	25,719	195,804	0	0	0	0
65536	54-0283385	01/01/1986	Genworth Life and Annuity Insurance Company	VA	YRT/I	XXXLO	35,902	1,564	1,531	6,676	0	0	0	0
65536	54-0283385	01/01/1987	Genworth Life and Annuity Insurance Company	VA	YRT/I	XXXLO	14,380	285	245	5,146	0	0	0	0
65536	54-0283385	01/01/1988	Genworth Life and Annuity Insurance Company	VA	YRT/I	XXXLO	71,027	201	213	969	0	0	0	0
65536	54-0283385	01/01/1990	Genworth Life and Annuity Insurance Company	VA	YRT/I	XXXLO	101,824	98	91	11,529	0	0	0	0
68322	84-0467907	01/01/1981	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	0	0	50,515	(14,300)	0	0	0	0
68322	84-0467907	01/01/1984	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	1,163,093	65,155	60,159	127,718	0	0	0	0
68322	84-0467907	09/01/1984	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	715,589	22,288	25,548	24,073	0	0	0	0
68322	84-0467907	01/01/1985	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	76,322	3,129	2,956	212,630	0	0	0	0
68322	84-0467907	01/01/1986	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	71,847	3,130	3,064	13,360	0	0	0	0
68322	84-0467907	01/01/1987	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	14,380	285	245	5,146	0	0	0	0
68322	84-0467907	01/01/1988	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	71,027	201	213	969	0	0	0	0
68322	84-0467907	01/01/1990	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	101,824	98	91	11,529	0	0	0	0
68322	84-0467907	01/01/1991	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	698,327	11,041	33,384	(6,091)	0	0	0	0
68322	84-0467907	01/01/1992	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	55,488	952	840	1,072	0	0	0	0
68322	84-0467907	09/01/1992	Great-West Life & Annuity Insurance Company	CO	YRT/I	XXXLO	2,997,067	59,884	66,035	28,755	0	0	0	0
88340	59-2859797	08/01/1979	Hannover Life Re Co of America	FL	YRT/I	XXXLO	139,523	14,600	16,457	25,324	0	0	0	0
88340	59-2859797	04/19/1980	Hannover Life Re Co of America	FL	YRT/I	XXXLO	1,392	110	96	223	0	0	0	0
88340	59-2859797	07/01/1980	Hannover Life Re Co of America	FL	CO/I	OL	0	0	0	3,283	0	0	0	0
88340	59-2859797	01/01/1986	Hannover Life Re Co of America	FL	YRT/I	XXXLO	28,731	1,252	1,225	5,343	0	0	0	0
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	YRT/I	XXXLO	211,880,055	7,515,495	7,467,520	4,828,544	0	0	0	0
88340	59-2859797	10/31/2005	Hannover Life Re Co of America	FL	YRT/I	XXXLO	4,166,045	8,247	8,728	6,154	0	0	0	0
88340	59-2859797	06/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXLO	185,875,162	555,325	532,961	3,974,350	0	0	0	0
88340	59-2859797	06/30/2006	Hannover Life Re Co of America	FL	YRT/I	XXXLO	38,131,708	47,557	31,433	177,943	0	0	0	0
88340	59-2859797	02/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXLO	147,075	15	8	112	0	0	0	0
88340	59-2859797	07/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXLO	29,592,090	131,329	126,405	879,296	0	0	0	0
88340	59-2859797	12/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXLO	0	0	6	0	0	0	0	0
88340	59-2859797	01/01/2008	Hannover Life Re Co of America	FL	YRT/I	XXXLO	138,186,510	29,435	25,695	215,546	0	0	0	0
88340	59-2859797	02/20/2009	Hannover Life Re Co of America	FL	CO/I	OL	9,773,707	111,957	54,452	569,863	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	07/01/2010	Hannover Life Re Co of America	FL	YRT/I	XXXL0	12,599,622	2,390	1,817	40,181	0	0	0	0
88340	59-2859797	11/01/2011	Hannover Life Re Co of America	FL	YRT/I	XXXL0	39,136	6	5	116	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Re Co of America	FL	YRT/I	XXXL0	4,170,355,318	0	0	48,370,160	0	232,132	0	0
88340	59-2859797	10/01/2013	Hannover Life Re Co of America	FL	YRT/I	XXXL0	26,476,021	1,052	719	14,817	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Re Co of America	FL	CO/I	OL	156,623,189	18,006,513	21,607,816	5,331,389	0	0	0	0
88340	59-2859797	07/01/2015	Hannover Life Re Co of America	FL	YRT/I	XXXL0	115,949,486	17,088	11,852	108,960	0	0	0	0
88340	59-2859797	01/01/2009	Hannover Life Reassurance Company of America	FL	COMB/I	XXXL/OL	90,691,961,299	1,702,968,896	1,755,041,550	404,410,798	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	COMBW/I	XXXL/AXXX/OL	5,207,678,981	78,318,015	81,421,005	14,124,633	0	0	31,470,965	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	COMBW/I	XXXL/AXXX/OL	45,718,130,565	1,284,354,827	1,308,452,424	188,547,626	0	0	0	197,030,097
70815	06-0838648	01/01/1999	Hartford Life and Accident Insurance Co	CT	YRT/I	XXXL0	0	10,394	9,381	0	0	0	0	0
65056	38-1659835	07/01/2002	JACKSON NATIONAL LIFE INS. CO.	MI	CO/I	OL	998,198,637	341,402,173	359,761,285	8,511,904	0	0	0	0
65129	44-0308260	07/01/2002	Kansas City Life Insurance Company	MO	YRT/I	OL	8,199,837	123,580	117,834	65,391	0	0	0	0
65676	35-0472300	01/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	423,113	2,134	2,644	3,529	0	0	0	0
65676	35-0472300	01/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	48,000	126	116	400	0	0	0	0
65676	35-0472300	01/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,161,559	10,439	11,847	9,687	0	0	0	0
65595	47-0221457	07/01/1978	Lincoln Benefit Life Company	NE	YRT/I	XXXL0	10,630	257	241	556	0	0	0	0
65927	04-2314290	07/01/1978	Lincoln Heritage Life Insurance Company	IL	YRT/I	XXXL0	12,752	307	289	667	0	0	0	0
65676	35-0472300	01/01/1942	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	10,436	0	0	0	0
65676	35-0472300	01/01/1970	Lincoln National Life Ins	IN	YRT/I	XXXL0	98,149	1,650	2,823	8,872	0	0	0	0
65676	35-0472300	01/01/1975	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	848	0	0	0	0
65676	35-0472300	07/01/1980	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	8,208	0	0	0	0
65676	35-0472300	05/05/1981	Lincoln National Life Ins	IN	YRT/I	XXXL0	87,687	6,229	5,640	6,201	0	0	0	0
65676	35-0472300	03/01/1982	Lincoln National Life Ins	IN	YRT/I	XXXL0	37,587	38	34	923	0	0	0	0
65676	35-0472300	03/01/1982	Lincoln National Life Ins	IN	YRT/I	XXXL0	268,555	2,258	2,059	2,570	0	0	0	0
65676	35-0472300	01/01/1984	Lincoln National Life Ins	IN	YRT/I	XXXL0	9,086,782	1,161,414	1,487,607	427,183	0	0	0	0
65676	35-0472300	01/01/1984	Lincoln National Life Ins	IN	YRT/I	XXXL0	581,185	32,557	30,061	63,819	0	0	0	0
65676	35-0472300	07/01/1984	Lincoln National Life Ins	IN	YRT/I	XXXL0	0	0	0	2,650	0	0	0	0
65676	35-0472300	09/01/1988	Lincoln National Life Ins	IN	CO/I	OL	4,295,828	116,706	129,007	63,692	0	0	0	0
65676	35-0472300	02/01/1989	Lincoln National Life Ins	IN	CO/I	OL	2,405,025	244,767	229,999	83,238	0	0	0	0
65676	35-0472300	06/01/1989	Lincoln National Life Ins	IN	YRT/I	XXXL0	543,756	6,886	6,172	79,206	0	0	0	0
65676	35-0472300	07/01/1989	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	730	0	0	0	0
65676	35-0472300	10/01/1989	Lincoln National Life Ins	IN	YRT/I	XXXL0	5,803,505	256,369	245,336	224,659	0	0	0	0
65676	35-0472300	01/01/1990	Lincoln National Life Ins	IN	YRT/I	XXXL0	169,706	163	152	19,215	0	0	0	0
65676	35-0472300	08/01/1991	Lincoln National Life Ins	IN	YRT/I	XXXL0	9,357,015	18,375	18,058	162,527	0	0	0	0
65676	35-0472300	01/01/1992	Lincoln National Life Ins	IN	YRT/I	XXXL0	4,296,872	9,466	9,768	185,589	0	0	0	0
65676	35-0472300	01/01/1993	Lincoln National Life Ins	IN	YRT/I	XXXL0	1,414,434	2,956	2,626	30,018	0	0	0	0
65676	35-0472300	01/01/1995	Lincoln National Life Ins	IN	YRT/I	XXXL0	268,789	18,393	17,352	504	0	0	0	0
65676	35-0472300	11/01/1995	Lincoln National Life Ins	IN	YRT/I	XXXL0	3,000,000	1,046	954	1,620	0	0	0	0
65676	35-0472300	01/01/1996	Lincoln National Life Ins	IN	YRT/I	XXXL0	295,619,392	5,005,634	5,429,660	3,581,637	0	0	0	0
65676	35-0472300	01/01/1997	Lincoln National Life Ins	IN	YRT/I	XXXL0	91,445,283	2,442,375	2,272,659	974,081	0	0	0	0
65676	35-0472300	05/19/1997	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	314,691	0	0	0	0
65676	35-0472300	10/01/1997	Lincoln National Life Ins	IN	YRT/I	XXXL0	8,500,035	61,956	57,405	44,093	0	0	0	0
65676	35-0472300	04/01/1998	Lincoln National Life Ins	IN	YRT/I	XXXL0	42,857,984	50,910	50,634	234,986	0	0	0	0
65676	35-0472300	04/01/1998	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	171	0	0	0	0
65676	35-0472300	04/01/1998	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	575	0	0	0	0
65676	35-0472300	01/01/2000	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	575,082	0	0	0	0
65676	35-0472300	12/04/2000	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	2,762	0	0	0	0
65676	35-0472300	02/01/2001	Lincoln National Life Ins	IN	YRT/I	XXXL0	63,982	639	572	532	0	0	0	0
65676	35-0472300	11/01/2001	Lincoln National Life Ins	IN	CO/I	OL	0	0	0	625,772	0	0	0	0
65676	35-0472300	05/01/2005	Lincoln National Life Ins	IN	YRT/I	XXXL0	0	0	1,242	85,620	0	0	0	0
65676	35-0472300	05/01/2005	Lincoln National Life Ins	IN	YRT/I	XXXL0	0	0	258	8,058	0	0	0	0
93580	84-0849721	01/01/1981	M Life Insurance Company	CO	YRT/I	XXXL0	46,412,741	0	0	3,231,554	0	0	0	0
93580	84-0849721	01/01/1984	M Life Insurance Company	CO	YRT/I	XXXL0	492,468,503	0	0	16,715,083	0	0	0	0
93580	84-0849721	01/01/1995	M Life Insurance Company	CO	YRT/I	XXXL0	6,991,876	0	0	179,219	0	0	0	0
93580	84-0849721	01/01/1996	M Life Insurance Company	CO	YRT/I	XXXL0	38,447,537	0	0	572,191	0	0	0	0
93580	84-0849721	01/01/1998	M Life Insurance Company	CO	YRT/I	XXXL0	3,985,774	0	0	42,533	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93580	84-0849721	06/01/1999	M Life Insurance Company	CO	MCO/I	OL	51,935,895	51,575	(149)	(452,700)	0	0	10,525,416	0
93580	84-0849721	01/01/2001	M Life Insurance Company	CO	MCO/I	OL	56,040,722	0	0	(131,893)	0	0	17,451,913	0
66346	58-0828824	01/01/1996	MUNICH AMERICAN REASSURANCE CO.	GA	YRT/I	OL	1,321,048	6,666	6,167	7,075	0	0	0	0
66346	58-0828824	01/01/1996	MUNICH AMERICAN REASSURANCE CO.	GA	YRT/I	OL	2,192,428	4,451	4,630	11,742	0	0	0	0
66346	58-0828824	01/01/1996	MUNICH AMERICAN REASSURANCE CO.	GA	YRT/I	OL	60,295,699	242,215	239,059	322,940	0	0	0	0
65978	13-5581829	08/01/1983	Metropolitan Life Insurance Company	NY	YRT/I	XXXL0	1,788,339	146,200	144,406	189,332	0	0	0	0
66346	58-0828824	01/01/1992	Munich American Reassur Co	GA	YRT/I	XXXL0	19,575	224	209	374	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassur Co	GA	YRT/I	XXXL0	482,434	19,400	25,429	(10,924)	0	0	0	0
66346	58-0828824	01/01/1995	Munich American Reassur Co	GA	YRT/I	XXXL0	2,579,452	101,441	104,250	62,537	0	0	0	0
66346	58-0828824	01/01/1996	Munich American Reassur Co	GA	YRT/I	XXXL0	5,576,283	40,872	36,402	41,249	0	0	0	0
66346	58-0828824	01/01/1996	Munich American Reassur Co	GA	YRT/I	XXXL0	161,098,465	2,224,996	2,243,228	1,519,288	0	0	0	0
66346	58-0828824	01/01/1997	Munich American Reassur Co	GA	YRT/I	XXXL0	47,855,195	1,219,781	1,138,748	469,546	0	0	0	0
66346	58-0828824	10/01/1997	Munich American Reassur Co	GA	YRT/I	XXXL0	11,092,487	69,875	65,452	45,621	0	0	0	0
66346	58-0828824	04/01/1998	Munich American Reassur Co	GA	YRT/I	XXXL0	21,378,032	24,964	24,878	120,687	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassur Co	GA	YRT/I	XXXL0	54,649	207	192	166	0	0	0	0
66346	58-0828824	09/01/1999	Munich American Reassur Co	GA	YRT/I	XXXL0	125,910,145	225,036	219,081	694,173	0	0	0	0
66346	58-0828824	07/15/2000	Munich American Reassur Co	GA	YRT/I	XXXL0	633,602,391	690,638	700,401	4,485,013	0	0	0	0
66346	58-0828824	02/01/2001	Munich American Reassur Co	GA	YRT/I	XXXL0	63,982	639	572	505	0	0	0	0
66346	58-0828824	08/01/2001	Munich American Reassur Co	GA	YRT/I	XXXL0	991,708,648	5,538,017	5,833,297	17,395,831	0	0	0	0
66346	58-0828824	11/01/2001	Munich American Reassur Co	GA	YRT/I	XXXL0	503,248,480	13,055,192	13,510,190	6,696,946	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassur Co	GA	YRT/I	XXXL0	483,280,119	350,369	332,708	2,906,874	0	0	0	0
66346	58-0828824	05/01/2004	Munich American Reassur Co	GA	CO/I	OL	8,455,260	160,042	161,688	90,666	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassur Co	GA	YRT/I	XXXL0	333,531,605	107,950	87,819	932,598	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassur Co	GA	YRT/I	XXXL0	17,270,121	2,879	2,391	27,831	0	0	0	0
66346	58-0828824	03/01/2014	Munich American Reassur Co	GA	YRT/I	XXXL0	1,627,602,086	76,304	45,107	374,812	0	0	0	0
66346	58-0828824	07/01/2014	Munich American Reassur Co	GA	YRT/I	XXXL0	26,475,844	1,052	719	11,163	0	0	0	0
66346	58-0828824	07/01/2015	Munich American Reassur Co	GA	YRT/I	XXXL0	124,056,300	16,195	16,810	131,590	0	0	0	0
66346	58-0828824	07/01/2016	Munich American Reassur Co	GA	YRT/I	XXXL0	668,484	0	0	74	0	0	0	0
88099	75-1608507	09/01/1983	Optimum Re Insurance Company	TX	YRT/I	XXXL0	78,562	9,158	9,685	13,278	0	0	0	0
88099	75-1608507	01/01/1986	Optimum Re Insurance Company	TX	YRT/I	XXXL0	22,271	970	950	4,141	0	0	0	0
88099	75-1608507	07/01/2016	Optimum Re Insurance Company	TX	YRT/I	XXXL0	401,090	0	0	33	0	0	0	0
67466	95-1079000	12/01/1983	Pacific Life Insurance Company	NE	YRT/I	OL	2,098,370	7,502	6,496	6,293	0	0	0	0
67466	95-1079000	12/01/1983	Pacific Life Insurance Company	NE	YRT/I	XXXL0	53,143,393	2,300,292	5,103,499	1,059,087	0	0	0	0
67466	95-1079000	01/01/1984	Pacific Life Insurance Company	NE	YRT/I	XXXL0	66,314,237	0	0	2,264,645	0	0	0	0
67466	95-1079000	06/01/1985	Pacific Life Insurance Company	NE	YRT/I	XXXL0	3,141,430	202,213	191,909	103,417	0	0	0	0
67466	95-1079000	01/01/1987	Pacific Life Insurance Company	NE	YRT/I	XXXL0	14,380	285	245	6,930	0	0	0	0
67466	95-1079000	09/15/1987	Pacific Life Insurance Company	NE	YRT/I	XXXL0	4,195,452	270,020	255,416	267,573	0	0	0	0
67466	95-1079000	01/01/1988	Pacific Life Insurance Company	NE	YRT/I	XXXL0	0	0	0	975	0	0	0	0
67466	95-1079000	10/01/1989	Pacific Life Insurance Company	NE	YRT/I	XXXL0	11,232,455	496,187	474,830	434,386	0	0	0	0
67466	95-1079000	01/01/1990	Pacific Life Insurance Company	NE	YRT/I	XXXL0	186,676	179	167	21,137	0	0	0	0
67466	95-1079000	07/01/1991	Pacific Life Insurance Company	NE	YRT/I	XXXL0	3,764,515	72,726	86,985	98,116	0	0	0	0
67466	95-1079000	08/01/1991	Pacific Life Insurance Company	NE	YRT/I	XXXL0	5,322,742	150,569	151,824	248,141	0	0	0	0
67466	95-1079000	01/01/1992	Pacific Life Insurance Company	NE	YRT/I	XXXL0	90,798	1,558	1,375	1,754	0	0	0	0
67466	95-1079000	09/01/1992	Pacific Life Insurance Company	NE	YRT/I	XXXL0	8,719,974	250,829	253,986	255,679	0	0	0	0
67466	95-1079000	06/01/1993	Pacific Life Insurance Company	NE	YRT/I	OL	2,468,174	30,141	29,793	44,841	0	0	0	0
67466	95-1079000	06/01/1993	Pacific Life Insurance Company	NE	YRT/I	OL	519,741	2,757	2,367	102	0	0	0	0
67466	95-1079000	06/01/1993	Pacific Life Insurance Company	NE	YRT/I	OL	6,420,473	94,560	102,735	122,253	0	0	0	0
67466	95-1079000	06/01/1993	Pacific Life Insurance Company	NE	YRT/I	OL	44,313,527	482,237	405,836	192,740	0	0	0	0
67466	95-1079000	10/01/1993	Pacific Life Insurance Company	NE	YRT/I	XXXL0	70,266	375	345	420	0	0	0	0
67466	95-1079000	01/01/1994	Pacific Life Insurance Company	NE	YRT/I	OL	1,000,000	52,338	47,765	192,275	0	0	0	0
67466	95-1079000	01/01/1994	Pacific Life Insurance Company	NE	YRT/I	XXXL0	536,041	21,553	28,255	(157,284)	0	0	0	0
67466	95-1079000	04/01/1994	Pacific Life Insurance Company	NE	YRT/I	OL	1,180,431	27,158	29,452	35,425	0	0	0	0
67466	95-1079000	06/01/1994	Pacific Life Insurance Company	NE	YRT/I	XXXL0	4,594,026	61,079	55,874	3,905	0	0	0	0
67466	95-1079000	01/01/1995	Pacific Life Insurance Company	NE	YRT/I	OL	356,607,107	17,920,975	11,722,395	11,220,941	0	0	0	0
67466	95-1079000	01/01/1995	Pacific Life Insurance Company	NE	YRT/I	XXXL0	231,438,918	3,149,357	2,999,115	2,395,155	0	0	0	0
67466	95-1079000	09/01/1997	Pacific Life Insurance Company	NE	YRT/I	XXXL0	120,149,145	1,329,814	1,446,207	957,147	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
67466	95-1079000	01/01/1999	Pacific Life Insurance Company	NE	YRT/I	XXXL0	263,416,017	2,367,043	2,423,148	2,086,207	0	0	0	0
67466	95-1079000	01/01/1999	Pacific Life Insurance Company	NE	YRT/I	XXXL0	81,557,552	786,551	615,046	620,064	0	0	0	0
67466	95-1079000	03/01/1999	Pacific Life Insurance Company	NE	YRT/I	XXXL0	160,900,034	1,815,755	1,788,973	1,815,844	0	0	0	0
67466	95-1079000	07/15/2000	Pacific Life Insurance Company	NE	YRT/I	XXXL0	144,361,919	1,388,315	1,335,212	1,158,051	0	0	0	0
67466	95-1079000	12/29/2000	Pacific Life Insurance Company	NE	YRT/I	0L	7,877,769	70,985	67,911	35,592	0	0	0	0
67466	95-1079000	06/30/2003	Pacific Life Insurance Company	NE	CO/I	0L	76,014	337	344	(66)	0	0	0	0
74900	63-0483783	03/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXL0	646,362,689	29,882	17,671	136,091	0	0	0	0
74900	63-0483783	07/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXL0	26,555,466	1,054	733	6,945	0	0	0	0
74900	63-0483783	07/01/2015	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXL0	87,663,433	13,727	9,595	89,603	0	0	0	0
68136	63-0169720	07/01/2004	Protective Life Insurance Company	TN	YRT/I	XXXL0	445,480,064	912,070	928,251	527,220	0	0	0	0
93572	43-1235868	05/01/1999	RGA REINSURANCE CO	MO	YRT/I	0L	3,759,688	14,195	13,372	21,022	0	0	0	0
93572	43-1235868	05/01/1999	RGA REINSURANCE CO	MO	YRT/I	0L	4,566,157	11,608	11,956	25,531	0	0	0	0
93572	43-1235868	05/01/1999	RGA REINSURANCE CO	MO	YRT/I	0L	135,029,540	588,073	587,657	755,002	0	0	0	0
93572	43-1235868	09/01/1975	RGA Reinsurance Company	MO	YRT/I	XXXL0	171,264	9,009	10,475	8,582	0	0	0	0
93572	43-1235868	02/01/1979	RGA Reinsurance Company	MO	YRT/I	XXXL0	20,942,576	823,393	1,609,391	533,986	0	0	0	0
93572	43-1235868	01/01/1981	RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	59,430	(16,823)	0	0	0	0
93572	43-1235868	01/01/1982	RGA Reinsurance Company	MO	YRT/I	XXXL0	540,898	415	371	8,874	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	0	939,919	0	0	0	0
93572	43-1235868	01/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXL0	20,949	72	68	76	0	0	0	0
93572	43-1235868	01/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,163,093	65,155	60,159	127,718	0	0	0	0
93572	43-1235868	01/01/1984	RGA Reinsurance Company	MO	CO/I	0L	50,000	0	0	901	0	0	0	0
93572	43-1235868	05/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,554,546	44,135	56,484	56,900	0	0	0	0
93572	43-1235868	07/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	0	1,138	0	0	0	0
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	76,322	3,129	2,956	212,630	0	0	0	0
93572	43-1235868	01/01/1986	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,647,381	7,462	7,246	72,408	0	0	0	0
93572	43-1235868	01/01/1987	RGA Reinsurance Company	MO	YRT/I	XXXL0	28,760	570	490	10,292	0	0	0	0
93572	43-1235868	09/15/1987	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,097,729	135,009	127,710	133,787	0	0	0	0
93572	43-1235868	01/01/1988	RGA Reinsurance Company	MO	YRT/I	XXXL0	142,058	402	426	1,937	0	0	0	0
93572	43-1235868	01/01/1989	RGA Reinsurance Company	MO	CO/I	0L	800,000	23,749	25,902	25,315	0	0	0	0
93572	43-1235868	04/01/1989	RGA Reinsurance Company	MO	YRT/I	XXXL0	615,344	3,227	3,015	38,842	0	0	0	0
93572	43-1235868	07/01/1989	RGA Reinsurance Company	MO	CO/I	0L	0	0	0	322	0	0	0	0
93572	43-1235868	10/01/1989	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,808,116	124,047	118,709	108,707	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	203,647	196	182	23,058	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	390,060	4,267	3,838	4,449	0	0	0	0
93572	43-1235868	01/01/1991	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,766,409	23,049	67,798	(24,161)	0	0	0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,548,315	100,394	101,226	165,414	0	0	0	0
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	0L	82,931,279	0	0	1,891,157	0	0	0	0
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	XXXL0	221,954	3,809	3,361	4,287	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXL0	19,575	224	209	374	0	0	0	0
93572	43-1235868	10/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXL0	65,672	336	309	379	0	0	0	0
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,072,077	43,110	56,511	(23,776)	0	0	0	0
93572	43-1235868	06/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,993,197	8,812	8,037	9,589	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	43,477	829	736	964	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	5,707,044	224,437	230,657	170,777	0	0	0	0
93572	43-1235868	03/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,324,322	36,486	30,364	48,061	0	0	0	0
93572	43-1235868	03/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	313,982	1,234	1,124	875	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	0L	2,147,526	0	0	349,245	0	0	0	0
93572	43-1235868	12/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,563,104	191,646	160,263	155,409	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	92,089,148	1,884,387	2,080,449	1,446,656	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	230,756,302	4,833,546	4,753,082	4,140,804	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	6,057,430	49,158	41,846	52,915	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	CO/I	0L	0	0	0	592	0	0	0	0
93572	43-1235868	10/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXL0	8,451,691	55,566	51,110	38,702	0	0	0	0
93572	43-1235868	10/01/1997	RGA Reinsurance Company	MO	CO/I	0L	368,112,355	194,677,263	189,610,697	0	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	69,988,787	544,509	596,569	1,046,702	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	69,950,903	544,475	596,541	1,049,127	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/31/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	75,598	283	263	265	0	0	0	0
93572	43-1235868	04/01/1998	RGA Reinsurance Company	MO	CO/I	OL	0	0	0	740	0	0	0	0
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	YRT/I	XXXL0	59,750,653	168,713	164,655	750,075	0	0	0	0
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	YRT/I	XXXL0	99,750,252	256,971	246,831	1,291,354	0	0	0	0
93572	43-1235868	09/01/1999	RGA Reinsurance Company	MO	YRT/I	XXXL0	126,035,555	225,185	219,225	812,628	0	0	0	0
93572	43-1235868	09/01/1999	RGA Reinsurance Company	MO	YRT/I	XXXL0	141,281,469	298,105	283,270	1,173,647	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	0	0	0	1,405	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	0	0	0	316,725	0	0	0	0
93572	43-1235868	07/15/2000	RGA Reinsurance Company	MO	YRT/I	XXXL0	321,021,758	614,705	568,202	2,999,230	0	0	0	0
93572	43-1235868	07/15/2000	RGA Reinsurance Company	MO	YRT/I	XXXL0	360,610,444	685,874	634,253	3,457,500	0	0	0	0
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	OL	0	0	0	4,140	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXL0	729,994,482	20,190,837	19,476,925	9,003,587	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXL0	614,426,832	16,720,073	16,031,483	7,265,054	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	CO/I	OL	51,686,610	1,000,144	1,005,741	2,010,333	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	403,386,382	202,555	193,254	2,176,044	0	0	0	0
93572	43-1235868	06/30/2003	RGA Reinsurance Company	MO	CO/I	OL	52,540	251	228	101	0	0	0	0
93572	43-1235868	08/01/2003	RGA Reinsurance Company	MO	YRT/I	XXXL0	172,001,488	3,915,455	4,164,578	3,429,798	0	0	0	0
93572	43-1235868	05/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	324	118,308	0	0	0	0
93572	43-1235868	09/30/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	814,490	0	0	2,600	0	0	0	0
93572	43-1235868	10/31/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,507,531	18,426	19,813	40,936	0	0	0	0
93572	43-1235868	06/30/2006	RGA Reinsurance Company	MO	YRT/I	XXXL0	300,121,826	567,273	536,906	4,825,565	0	0	0	0
93572	43-1235868	02/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	220,613	22	13	154	0	0	0	0
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,389,624	312,537	263,969	430,225	0	0	0	0
93572	43-1235868	07/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	747,673,735	654,702	584,536	5,788,006	0	0	0	0
93572	43-1235868	12/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	8	1	0	0	0	0
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	211,241,451	50,687	44,468	406,366	0	0	0	0
93572	43-1235868	11/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	112,284	14	13	207	0	0	0	0
93572	43-1235868	07/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	33,367,289	9,726	7,874	140,755	0	0	0	0
93572	43-1235868	03/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,623,569,816	76,310	44,612	376,940	0	0	0	0
93572	43-1235868	07/01/2015	RGA Reinsurance Company	MO	YRT/I	XXXL0	189,199,865	24,991	18,698	147,565	0	0	0	0
93572	43-1235868	07/01/2016	RGA Reinsurance Company	MO	YRT/I	XXXL0	991,944	0	0	1,220	0	0	0	0
65005	41-0823832	10/01/1999	RiverSource Life Insurance Co	MN	CO/I	OL	39,993,000	33,015,488	31,757,187	0	0	0	0	0
64688	75-6020048	01/01/1994	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	795,640	34,312	31,415	107,147	0	0	0	0
64688	75-6020048	07/15/2000	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	7,579,614	23,020	20,981	105,319	0	0	0	0
64688	75-6020048	08/01/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	315,287,665	6,493,203	6,719,233	5,513,074	0	0	0	0
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	0	0	0	(3,033)	0	0	0	0
64688	75-6020048	06/30/2003	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	76,014	337	344	(58)	0	0	0	0
64688	75-6020048	08/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	89,014,930	2,031,487	2,777,518	1,666,905	0	0	0	0
64688	75-6020048	10/31/2005	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	4,166,045	8,247	8,728	15,072	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	97,042,116	124,587	270,496	2,501,272	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	82,201,423	121,959	269,130	2,650,963	0	0	0	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	34,440,371	39,089	27,833	140,790	0	0	0	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	208,233	82	96	365	0	0	0	0
64688	75-6020048	02/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	147,075	15	8	82	0	0	0	0
64688	75-6020048	02/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	147,075	15	8	96	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	222,225,794	343,103	312,189	2,173,039	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	119,996,415	290,242	270,587	2,056,807	0	0	0	0
64688	75-6020048	12/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	0	0	14	1	0	0	0	0
64688	75-6020048	01/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	55,879,484	19,006	16,757	132,080	0	0	0	0
64688	75-6020048	11/01/2009	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	30,000	1	1	16	0	0	0	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	26,436	5	4	51	0	0	0	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	1,807,499	630	529	7,273	0	0	0	0
87017	62-1003368	07/01/1980	SCOR Global Life Re Insurance Co of Deleware	DE	CO/I	OL	0	0	0	23,305	0	0	0	0
87017	62-1003368	01/01/1994	SCOR Global Life Re Insurance Co of Deleware	DE	YRT/I	XXXL0	375,223	15,087	19,779	(13,199)	0	0	0	0
87017	62-1003368	01/01/1995	SCOR Global Life Re Insurance Co of Deleware	DE	YRT/I	XXXL0	2,256,077	88,748	91,219	51,975	0	0	0	0
97071	13-3126819	04/25/2001	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	4,482,321	0	0	39,749	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	08/01/2001	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	0	0	762	155	0	0	0	0
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	202,336,897	4,826,367	5,493,784	5,707,316	0	0	0	0
97071	13-3126819	10/31/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	5,483,152	18,767	18,644	18,459	0	0	0	0
97071	13-3126819	06/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	273,584,333	695,866	675,313	5,786,931	0	0	0	0
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	67,868,955	78,713	56,385	278,901	0	0	0	0
97071	13-3126819	07/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	658,487,263	780,558	703,847	5,030,930	0	0	0	0
97071	13-3126819	12/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	0	0	14	1	0	0	0	0
97071	13-3126819	01/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	84,433,784	22,018	17,742	109,196	0	0	0	0
97071	13-3126819	07/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	12,125,705	1,940	1,520	23,505	0	0	0	0
64688	75-6020048	11/01/2001	SCOR LIFE US RE INS CO	TX	YRT/I	0L	372,605	3,812	3,577	1,981	0	0	0	0
64688	75-6020048	11/01/2001	SCOR LIFE US RE INS CO	TX	YRT/I	0L	486,792	3,615	3,754	2,588	0	0	0	0
64688	75-6020048	11/01/2001	SCOR LIFE US RE INS CO	TX	YRT/I	0L	28,295,768	206,295	200,982	150,419	0	0	0	0
87572	23-2038295	05/26/1981	SCOTTISH RE US INC	DE	YRT/I	0L	0	0	1,276	0	0	0	0	0
82627	06-0839705	05/01/1998	SWISS RE AMERICA	CT	YRT/I	0L	2,213,682	15,735	14,749	10,044	0	0	0	0
82627	06-0839705	05/01/1998	SWISS RE AMERICA	CT	YRT/I	0L	58,677,310	32,295	37,603	266,231	0	0	0	0
82627	06-0839705	05/01/1998	SWISS RE AMERICA	CT	YRT/I	0L	149,858,925	868,898	847,851	679,891	0	0	0	0
82627	06-0839705	11/01/2000	SWISS RE AMERICA	CT	YRT/I	0L	137,162	96	87	945	0	0	0	0
87572	23-2038295	02/01/1980	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	149,793	(552)	0	0	0	0
87572	23-2038295	07/01/1980	Scottish Re (U.S.) Inc	DE	CO/I	0L	0	0	0	0	0	0	0	0
87572	23-2038295	06/01/1981	Scottish Re (U.S.) Inc	DE	CO/I	0L	1,096,396	14,199	26,687	91,558	0	0	0	0
87572	23-2038295	01/01/1982	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	1,161	14,880	0	0	0	0
87572	23-2038295	12/15/1983	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	13,300	0	0	0	0	0
87572	23-2038295	01/01/1984	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	90,220	(1,581)	0	0	0	0
87572	23-2038295	01/01/1985	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	2,952	(1,631)	0	0	0	0
87572	23-2038295	02/01/1985	Scottish Re (U.S.) Inc	DE	CO/I	0L	0	0	2,363	0	0	0	0	0
87572	23-2038295	12/01/1985	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	1,330	11,172	0	0	0	0
87572	23-2038295	01/01/1986	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	2,280	0	0	0	0	0
87572	23-2038295	01/01/1987	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	306	(196)	0	0	0	0
87572	23-2038295	09/15/1987	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	42,569	(1,689)	0	0	0	0
87572	23-2038295	01/01/1988	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	187	0	0	0	0	0
87572	23-2038295	10/01/1989	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	43,271	1,278	110,730	2,976	0	0	0	0
87572	23-2038295	01/01/1990	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	107	(20)	0	0	0	0
87572	23-2038295	01/01/1991	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	11,902	7,468	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	118,806	607	12,335	863	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	865	0	0	0	0	0
87572	23-2038295	09/01/1992	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	45,101	(14)	0	0	0	0
87572	23-2038295	10/01/1993	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	104	0	0	0	0	0
87572	23-2038295	01/01/1994	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	42,383	(31,755)	0	0	0	0
87572	23-2038295	08/01/1994	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	10,549	0	0	0	0	0
87572	23-2038295	01/01/1995	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	148,606	6,998	212,533	(27,685)	0	0	0	0
87572	23-2038295	11/01/1995	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	254,630	841,638	0	0	0	0
87572	23-2038295	01/01/1996	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	152,243	0	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	2,276,235	(1,560)	0	0	0	0
87572	23-2038295	04/01/1998	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	81,909	302,499	0	0	0	0
87572	23-2038295	08/01/2003	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	827,828	(16,343)	0	0	0	0
87572	23-2038295	11/01/2003	Scottish Re (U.S.) Inc	DE	CO/I	0L	19,400,541	396,516	391,993	302,349	0	0	0	0
87572	23-2038295	10/01/2004	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	2,620,355	214,881	7,267,613	159,270	0	0	0	0
87572	23-2038295	12/31/2004	Scottish Re (U.S.) Inc	DE	YRT/I	0L	0	0	0	(1,874,869)	0	0	0	0
87572	23-2038295	12/31/2004	Scottish Re (U.S.) Inc	DE	YRT/I	0L	0	0	0	0	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	1,179	(121)	0	0	0	0
87572	23-2038295	10/31/2005	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	7,410	(202)	0	0	0	0
80802	38-1082080	01/01/1987	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	14,380	285	245	5,146	0	0	0	0
80802	38-1082080	01/01/1988	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	71,027	201	213	969	0	0	0	0
80802	38-1082080	10/01/1989	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	7,485,304	330,661	316,426	289,770	0	0	0	0
80802	38-1082080	01/01/1990	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	135,764	130	122	15,372	0	0	0	0
80802	38-1082080	01/01/1990	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	2,272,830	183,764	166,434	84,883	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
80802	38-1082080	08/01/1991	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	3,549,295	100,396	101,128	165,566	0	0	0	0
80802	38-1082080	09/01/1992	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	563,706	15,566	14,395	(24,921)	0	0	0	0
80802	38-1082080	06/01/1994	Sun Life Assurance Company of CA (U.S.)	MI	YRT/I	XXXL0	4,764,845	66,595	60,854	11,332	0	0	0	0
82627	06-0839705	05/01/1996	Swiss Re America	CT	YRT/I	VGAA	0	0	0	26,104	0	0	0	0
82627	06-0839705	08/01/1956	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,329	120	119	240	0	0	0	0
82627	06-0839705	01/01/1975	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	4,344	82	78	173	0	0	0	0
82627	06-0839705	11/14/1975	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	13,363	1,381	1,355	2,656	0	0	0	0
82627	06-0839705	04/01/1977	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	530,059	17,574	16,704	32,165	0	0	0	0
82627	06-0839705	01/01/1978	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	48,253	1,128	1,040	2,557	0	0	0	0
82627	06-0839705	07/01/1978	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	16,560,204	1,005,405	966,101	709,686	0	0	0	0
82627	06-0839705	07/01/1978	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	131,540	3,171	2,977	6,878	0	0	0	0
82627	06-0839705	07/01/1978	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	42,517	1,025	962	2,223	0	0	0	0
82627	06-0839705	07/01/1978	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	104,159	2,511	2,357	5,446	0	0	0	0
82627	06-0839705	07/01/1978	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	6,548,244	168,345	155,679	37,436	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	24,817	0	0	662	0	0	0	0
82627	06-0839705	07/01/1979	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	60,683	2,644	2,671	5,352	0	0	0	0
82627	06-0839705	08/01/1979	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	1,234	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,040,978	0	0	405,559	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	19,700	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	24,809	0	0	893	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	479	0	0	0	0
82627	06-0839705	01/01/1981	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	0	0	187,205	(52,994)	0	0	0	0
82627	06-0839705	02/01/1981	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	814,382	15,017	13,916	27,033	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	218,527	150	134	3,330	0	0	0	0
82627	06-0839705	05/01/1982	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	273,555	218	195	5,188	0	0	0	0
82627	06-0839705	08/01/1983	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	462,612	24,657	114,440	8,971	0	0	0	0
82627	06-0839705	10/01/1983	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	1,020,082	11,502	9,800	17,933	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,163,092	65,155	60,159	127,718	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	95,110	0	0	1,271	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	814,814	45,645	42,144	89,474	0	0	0	0
82627	06-0839705	03/01/1984	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	231,074	3,178	2,477	6,637	0	0	0	0
82627	06-0839705	07/01/1984	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	1,133	0	0	0	0
82627	06-0839705	07/01/1984	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	1,042	0	0	0	0
82627	06-0839705	01/01/1985	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	76,322	3,129	2,956	212,630	0	0	0	0
82627	06-0839705	01/01/1985	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	53,468	2,192	2,072	148,960	0	0	0	0
82627	06-0839705	06/01/1985	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	3,141,429	202,213	191,909	103,417	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	35,812	1,561	1,528	6,660	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	15,326,285	207,740	155,222	308,965	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	3,595	71	61	1,287	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	14,380	285	245	5,146	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	69,377	1,560	1,420	2,852	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	62,601	214	188	2,753	0	0	0	0
82627	06-0839705	09/15/1987	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	2,796,972	180,015	170,278	178,382	0	0	0	0
82627	06-0839705	09/15/1987	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,398,485	90,007	85,141	89,191	0	0	0	0
82627	06-0839705	12/01/1987	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	49,775	1,292	1,162	2,369	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	17,214	34	31	225	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	71,674	220	229	989	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health Amer Inc	MO	CO/I	XXXL0	1,035,458	26,332	25,232	35,726	0	0	0	0
82627	06-0839705	12/01/1988	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	400,423	65,430	95,887	5,079	0	0	0	0
82627	06-0839705	02/01/1989	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	1,170,000	56,824	54,308	29,092	0	0	0	0
82627	06-0839705	06/01/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	2,731,184	11,538	10,211	135,675	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	0	0	0	24,945	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	4,224	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	295	0	0	0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,873,571	82,766	79,202	72,530	0	0	0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,873,571	82,766	79,202	72,530	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	10/01/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,873,571	82,766	79,202	72,530	0	0	0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	7,485,304	330,660	316,426	289,770	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	50,911	49	46	5,765	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	135,764	130	122	15,372	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	135,764	130	122	15,372	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	698,327	11,041	33,384	(6,091)	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	2,103,392	33,251	100,554	(18,348)	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,745,818	27,601	83,459	(15,229)	0	0	0	0
82627	06-0839705	07/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	3,459,075	9,316	9,060	146,793	0	0	0	0
82627	06-0839705	08/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	787,332	43,367	41,783	30,018	0	0	0	0
82627	06-0839705	08/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	589,944	32,492	31,308	22,492	0	0	0	0
82627	06-0839705	08/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	4,436,088	125,482	126,526	206,809	0	0	0	0
82627	06-0839705	10/01/1991	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	0	0	0	384	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	110,976	1,905	1,681	2,144	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	377,200	8,243	7,386	6,965	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,122,266	16,081	11,475	24,867	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	90,798	1,558	1,375	1,754	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	45,399	779	688	877	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	157,707	2,387	2,177	3,663	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	0	0	0	0	0
82627	06-0839705	09/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	2,428,240	36,029	40,480	(1,190)	0	0	0	0
82627	06-0839705	09/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	161,860	914	865	0	0	0	0	0
82627	06-0839705	09/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	389,378	7,179	7,875	(1,904)	0	0	0	0
82627	06-0839705	09/01/1992	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,848,072	54,431	55,220	23,600	0	0	0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	40,982,444	69,014	63,203	581,609	0	0	0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	64,304	357	328	397	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,608,118	64,662	84,765	(1,133)	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	804,061	32,334	42,383	(566)	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	482,434	19,400	25,429	(7,588)	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	268,021	10,779	14,129	(8,104)	0	0	0	0
82627	06-0839705	06/01/1994	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	131,401	7,896	7,186	11,079	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	4,175,630	35,412	29,000	49,041	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	8,576,686	337,291	346,637	209,188	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	18,360	428	478	845	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	5,706,684	190,321	195,442	247,148	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	2,579,452	101,441	104,250	77,186	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,417,909	55,780	57,333	42,435	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	2,147,526	0	0	93,236	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	2,147,526	0	0	580,057	0	0	0	0
82627	06-0839705	11/01/1995	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	141,418,080	230,607	226,823	1,486,519	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	7,452,658	166,408	152,197	178,728	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,097,344	12,576	9,617	25,691	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,042,853	48,890	43,714	47,216	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	1,788,053	16,368	15,301	43,779	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	72,068	389	355	738	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	79,507	1,125	613	1,340	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	0	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	647	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	581	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	2,644	0	0	0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	6,336,290	10,396	9,286	72,608	0	0	0	0
82627	06-0839705	03/29/1999	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	2,758	0	0	0	0
82627	06-0839705	06/28/1999	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	0	0	0	22,178	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	4,031	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health Amer Inc	MO	CO/I	0L	0	0	0	670,552	0	0	0	0
82627	06-0839705	07/15/2000	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	336,492,535	516,979	480,247	3,138,771	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	12/04/2000	Swiss Re Life & Health Amer Inc	MO	CO/I	OL	0	0	0	4,090	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,099,521,309	19,864,737	18,698,435	10,452,345	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Health Amer Inc	MO	CO/I	OL	3,674,409	96,744	84,945	3,152,515	0	0	0	0
82627	06-0839705	05/01/2004	Swiss Re Life & Health Amer Inc	MO	CO/I	OL	14,719,422	233,383	247,556	121,583	0	0	0	0
82627	06-0839705	05/01/2005	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	0	0	109	3,438	0	0	0	0
82627	06-0839705	10/31/2005	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	4,666,045	8,535	9,236	7,600	0	0	0	0
82627	06-0839705	06/01/2006	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	174,324,635	372,731	359,118	2,986,197	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	157,620	753	685	302	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	83,021,177	39,398	31,486	458,034	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	13,020,495	3,352	2,968	34,972	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health Amer Inc	MO	CO/I	OL	0	0	0	540,189	0	0	0	0
82627	06-0839705	02/01/2007	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	514,764	51	29	392	0	0	0	0
82627	06-0839705	07/01/2007	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	740,781,387	713,092	571,390	5,602,256	0	0	0	0
82627	06-0839705	12/01/2007	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	0	0	14	1	0	0	0	0
82627	06-0839705	01/01/2008	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	200,859,743	45,255	36,758	284,738	0	0	0	0
82627	06-0839705	11/01/2009	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	182,727	24	22	361	0	0	0	0
82627	06-0839705	07/01/2010	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	22,788,839	2,744	2,219	33,223	0	0	0	0
82627	06-0839705	03/01/2014	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	1,634,450,371	76,790	45,766	324,692	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	121,758,303	444,833	440,622	8,097,351	0	0	0	0
82627	06-0839705	07/01/2015	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	211,062,352	23,487	16,775	150,683	0	0	0	0
82627	06-0839705	07/01/2015	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXL0	2,610,735	0	0	3,253	0	0	0	0
82627	06-0839705	04/01/1994	Swiss Re Life & Health America Inc	CT	YRT/I	OL	1,818,088	33,910	33,659	34,990	0	0	0	0
70688	36-6071399	11/01/2001	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	OL	163,713	49	45	(855,467)	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial	NY	CO/I	OL	0	0	0	938	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial	NY	CO/I	OL	0	0	0	162	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial	NY	CO/I	OL	2,335,020	0	0	433,447	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial	NY	CO/I	OL	0	0	0	76,758	0	0	0	0
70688	36-6071399	12/04/2000	Transamerica Financial	NY	CO/I	OL	0	0	0	2,498	0	0	0	0
70688	36-6071399	11/01/2001	Transamerica Financial	NY	YRT/I	XXXL0	0	0	0	(5)	0	0	0	0
70688	36-6071399	11/01/2001	Transamerica Financial	NY	CO/I	OL	0	0	0	(16,071)	0	0	0	0
70688	36-6071399	09/09/2002	Transamerica Financial	NY	CO/I	OL	256,605	5,222	4,809	6,250	0	0	0	0
86231	39-0989781	01/01/1965	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,515,339	13,759	69,319	12,387	0	0	0	0
86231	39-0989781	07/01/1978	Transamerica Life Ins Co	IA	YRT/I	XXXL0	15,565	376	352	814	0	0	0	0
86231	39-0989781	07/01/1980	Transamerica Life Ins Co	IA	CO/I	OL	248,091	0	0	5,811	0	0	0	0
86231	39-0989781	01/01/1982	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,198,361	2,297	2,169	45,310	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Ins Co	IA	YRT/I	XXXL0	161,860	914	865	0	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Ins Co	IA	YRT/I	XXXL0	57,387	2,754	2,543	695	0	0	0	0
86231	39-0989781	01/01/1985	Transamerica Life Ins Co	IA	YRT/I	XXXL0	76,322	3,129	2,956	212,630	0	0	0	0
86231	39-0989781	06/01/1985	Transamerica Life Ins Co	IA	YRT/I	XXXL0	3,142,201	202,257	191,951	103,439	0	0	0	0
86231	39-0989781	01/01/1986	Transamerica Life Ins Co	IA	YRT/I	XXXL0	340,154	3,372	3,283	17,565	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Ins Co	IA	YRT/I	XXXL0	28,760	570	490	10,292	0	0	0	0
86231	39-0989781	09/15/1987	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,398,485	90,007	85,140	89,191	0	0	0	0
86231	39-0989781	01/01/1988	Transamerica Life Ins Co	IA	YRT/I	XXXL0	142,058	402	426	1,937	0	0	0	0
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,315,350	0	0	41,362	0	0	0	0
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	IA	CO/I	OL	72,158	0	0	1,273	0	0	0	0
86231	39-0989781	01/01/1990	Transamerica Life Ins Co	IA	YRT/I	XXXL0	67,882	65	61	7,686	0	0	0	0
86231	39-0989781	01/01/1991	Transamerica Life Ins Co	IA	YRT/I	XXXL0	10,608,112	35,860	69,539	203,757	0	0	0	0
86231	39-0989781	08/01/1991	Transamerica Life Ins Co	IA	YRT/I	XXXL0	3,990,403	112,813	113,762	185,918	0	0	0	0
86231	39-0989781	10/01/1991	Transamerica Life Ins Co	IA	YRT/I	XXXL0	0	0	0	340	0	0	0	0
86231	39-0989781	01/01/1992	Transamerica Life Ins Co	IA	YRT/I	XXXL0	282,487	4,848	4,278	5,457	0	0	0	0
86231	39-0989781	08/01/1992	Transamerica Life Ins Co	IA	YRT/I	XXXL0	66,328,801	119,954	110,092	970,415	0	0	0	0
86231	39-0989781	01/01/1993	Transamerica Life Ins Co	IA	YRT/I	XXXL0	18,154,808	49,775	69,857	734,852	0	0	0	0
86231	39-0989781	01/01/1993	Transamerica Life Ins Co	IA	CO/I	OL	1,387,038	67,783	88,498	38,100	0	0	0	0
86231	39-0989781	01/01/1994	Transamerica Life Ins Co	IA	YRT/I	XXXL0	681,171	9,918	9,682	11,894	0	0	0	0
86231	39-0989781	06/01/1994	Transamerica Life Ins Co	IA	YRT/I	XXXL0	797,279	3,525	3,215	3,836	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Ins Co	IA	YRT/I	XXXL0	7,188,122	134,248	132,277	176,920	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	10/01/1995	Transamerica Life Ins Co	IA	CO/I	OL	37,572,598	0	0	402,546	0	0	0	0
86231	39-0989781	01/01/1996	Transamerica Life Ins Co	IA	YRT/I	XXXLO	51,207,990	1,529,916	1,501,099	1,173,989	0	0	0	0
86231	39-0989781	01/01/1998	Transamerica Life Ins Co	IA	YRT/I	XXXLO	0	0	0	25,021	0	0	0	0
86231	39-0989781	04/01/1998	Transamerica Life Ins Co	IA	CO/I	OL	0	0	0	380	0	0	0	0
86231	39-0989781	01/01/1999	Transamerica Life Ins Co	IA	YRT/I	XXXLO	0	0	0	117	0	0	0	0
86231	39-0989781	06/01/2000	Transamerica Life Ins Co	IA	YRT/I	XXXLO	1,975,479	272	216	427	0	0	0	0
86231	39-0989781	09/09/2002	Transamerica Life Ins Co	IA	CO/I	OL	17,735,928	118,915	196,477	2,233,597	0	0	0	0
86231	39-0989781	05/01/2004	Transamerica Life Ins Co	IA	CO/I	OL	41,001,674	688,334	718,282	456,609	0	0	0	0
86231	39-0989781	05/01/2005	Transamerica Life Ins Co	IA	YRT/I	XXXLO	0	0	109	3,438	0	0	0	0
86231	39-0989781	06/01/2006	Transamerica Life Ins Co	IA	YRT/I	XXXLO	163,968,452	197,379	405,785	4,159,579	0	0	0	0
86231	39-0989781	07/01/2007	Transamerica Life Ins Co	IA	YRT/I	XXXLO	30,903,256	125,309	123,080	908,459	0	0	0	0
70319	36-1933760	04/01/1991	Washington National Insurance Company	IN	YRT/I	OL	511,500	5,432	5,432	0	0	0	0	0
70335	94-0971150	07/01/2002	West Coast Life Insurance Company	NE	YRT/I	OL	55,638,020	175,845	164,002	375,927	0	0	0	0
70335	94-0971150	06/01/2003	West Coast Life Insurance Company	NE	YRT/I	XXXLO	1,181,848,737	3,735,265	3,483,698	3,232,859	0	0	0	0
70335	94-0971150	07/01/2003	West Coast Life Insurance Company	NE	YRT/I	XXXLO	879,701,679	2,780,321	2,593,069	2,008,051	0	0	0	0
70335	94-0971150	12/01/2003	West Coast Life Insurance Company	NE	YRT/I	OL	6,737,356	21,294	19,859	71,276	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							178,864,783,130	3,909,736,202	4,013,169,848	972,492,532	0	232,132	59,448,294	197,030,097
1099999. Total General Account - Authorized Non-Affiliates							178,864,783,130	3,909,736,202	4,013,169,848	972,492,532	0	232,132	59,448,294	197,030,097
1199999. Total General Account Authorized							178,864,783,130	3,909,736,202	4,013,169,848	972,492,532	0	232,132	59,448,294	197,030,097
15365	80-0955075	01/01/2014	Roaring River IV	MO	CO/I	AXXX	3,015,309,515	1,249,825,959	1,158,680,470	29,623,394	38,911,185	41,592,491	0	0
15321	98-0138339	07/01/2001	Security Life of Denver International Limited	AZ	COMBW/I	XXXL/OL	11,011,379,533	165,393,209	172,097,687	29,794,825	0	0	66,875,801	0
15321	98-0138339	06/01/2002	Security Life of Denver International Limited	AZ	COMBW/I	XXXL/AXXX/OL	95,840,206,204	2,705,999,653	2,758,228,500	378,290,082	55,851,215	63,880,797	0	406,276,912
15321	98-0138339	07/01/2003	Security Life of Denver International Ltd	AZ	COMB/I	OL	1,068,080,102	28,374,891	29,965,346	(12,431,049)	0	0	858,456,519	0
15321	98-0138339	07/01/2005	Security Life of Denver International Ltd	AZ	OTH/I	AXXX	0	739,824,075	696,038,875	6,504,622	0	0	0	0
15321	98-0138339	04/01/2014	Security Life of Denver International Ltd	AZ	COMB/I	AXXX	0	11,949,019	10,383,659	2,904,933	0	0	11,206,087	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							110,934,975,354	4,901,366,806	4,825,394,537	434,686,807	94,762,400	105,473,288	936,538,407	406,276,912
1499999. Total General Account - Unauthorized U.S. Affiliates							110,934,975,354	4,901,366,806	4,825,394,537	434,686,807	94,762,400	105,473,288	936,538,407	406,276,912
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							110,934,975,354	4,901,366,806	4,825,394,537	434,686,807	94,762,400	105,473,288	936,538,407	406,276,912
74071	75-1281078	04/01/2011	FNL Insurance Company, LTD.	HI	OTH/I	AXXX	3,727,030,748	1,466,342,149	1,357,869,511	61,232,249	141,234,061	148,185,853	0	705,943,308
1999999. General Account - Unauthorized U.S. Non-Affiliates							3,727,030,748	1,466,342,149	1,357,869,511	61,232,249	141,234,061	148,185,853	0	705,943,308
00000	AA-1120034	01/01/1992	Aviva Life & Pensions UK Ltd	GBR	YRT/I	XXXLO	45,399	779	688	877	0	0	0	0
00000	AA-1120034	09/01/1992	Aviva Life & Pensions UK Ltd	GBR	YRT/I	XXXLO	1,013,828	43,741	42,260	42,423	0	0	0	0
00000	AA-1120034	01/01/1994	Aviva Life & Pensions UK Ltd	GBR	YRT/I	XXXLO	348,427	14,009	18,366	(13,384)	0	0	0	0
00000	AA-1120034	01/01/1995	Aviva Life & Pensions UK Ltd	GBR	YRT/I	XXXLO	1,837,094	72,265	74,281	57,275	0	0	0	0
00000	AA-1780071	10/01/2008	Ballantyne Re plc	IRL	YRT/I	XXXL	26,638,975,918	616,121,068	651,146,185	55,472,352	0	0	0	0
00000	AA-1320035	01/01/1992	Colisee Re	FRA	YRT/I	XXXLO	90,798	1,558	1,375	1,754	0	0	0	0
00000	AA-1320035	09/01/1992	Colisee Re	FRA	YRT/I	XXXLO	1,438,515	57,397	56,177	48,670	0	0	0	0
00000	AA-1320035	01/01/1994	Colisee Re	FRA	YRT/I	XXXLO	241,218	9,699	12,715	(5,449)	0	0	0	0
00000	AA-1320035	01/01/1995	Colisee Re	FRA	YRT/I	XXXLO	1,287,613	50,684	52,127	38,584	0	0	0	0
00000	AA-1380008	01/01/1998	NN Re (Netherlands) N.V	NLD	YRT/I	XXXLO	15,415,092	180,310	124,419	962,510	0	0	0	0
00000	AA-1380008	07/15/2000	NN Re (Netherlands) N.V	NLD	YRT/I	XXXLO	0	0	84,618	(2,148,117)	0	0	0	0
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V	NLD	YRT/I	XXXLO	105,103,255	346,856	276,165	3,289,630	0	0	0	0
00000	AA-1380008	06/01/2006	NN Re (Netherlands) N.V	NLD	YRT/I	XXXLO	483,915,118	1,175,879	1,082,022	8,208,481	0	0	0	0
00000	AA-1380008	01/01/2008	NN Re (Netherlands) N.V	NLD	YRT/I	XXXLO	33,767,126	19,468	17,954	113,337	0	0	0	0
00000	AA-1360182	01/01/1992	Riunione Adriatica di Sicurta S.p.A.	ITA	YRT/I	XXXLO	90,798	1,558	1,375	1,754	0	0	0	0
00000	AA-1360182	09/01/1992	Riunione Adriatica di Sicurta S.p.A.	ITA	YRT/I	XXXLO	3,342,907	137,578	133,248	102,326	0	0	0	0
00000	AA-1360182	01/01/1994	Riunione Adriatica di Sicurta S.p.A.	ITA	YRT/I	XXXLO	723,653	29,098	38,144	(57,313)	0	0	0	0
00000	AA-1360182	01/01/1995	Riunione Adriatica di Sicurta S.p.A.	ITA	YRT/I	XXXLO	5,158,907	202,770	208,501	160,809	0	0	0	0
00000	AA-1340015	01/01/1992	SCOR Global Life Deutschland	DEU	YRT/I	XXXLO	45,399	779	688	877	0	0	0	0
00000	AA-1340015	09/01/1992	SCOR Global Life Deutschland	DEU	YRT/I	XXXLO	2,702,409	93,433	92,763	74,725	0	0	0	0
00000	AA-1340015	01/01/1994	SCOR Global Life Deutschland	DEU	YRT/I	XXXLO	516,123	21,630	27,509	(10,724)	0	0	0	0
00000	AA-1340015	01/01/1995	SCOR Global Life Deutschland	DEU	YRT/I	XXXLO	2,579,453	101,441	104,250	77,186	0	0	0	0
00000	AA-1461000	09/01/1992	Swiss Life Insurance	CHE	YRT/I	XXXLO	794,410	31,517	30,902	21,955	0	0	0	0
00000	AA-1461000	01/01/1994	Swiss Life Insurance	CHE	YRT/I	XXXLO	214,417	8,622	11,303	(4,515)	0	0	0	0
00000	AA-1461000	01/01/1995	Swiss Life Insurance	CHE	YRT/I	XXXLO	1,128,040	44,372	45,610	33,761	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							27,300,775,917	618,766,511	653,683,645	66,469,784	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							31,027,806,665	2,085,108,660	2,011,553,156	127,702,033	141,234,061	148,185,853	0	705,943,308
2299999. Total General Account Unauthorized							141,962,782,019	6,986,475,466	6,836,947,693	562,388,840	235,996,461	253,659,141	936,538,407	1,112,220,220
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							320,827,565,149	10,896,211,668	10,850,117,541	1,534,881,372	235,996,461	253,891,273	995,986,701	1,309,250,317
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							293,526,789,232	10,277,445,157	10,196,433,896	1,468,411,588	235,996,461	253,891,273	995,986,701	1,309,250,317
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							27,300,775,917	618,766,511	653,683,645	66,469,784	0	0	0	0
9999999 - Totals							320,827,565,149	10,896,211,668	10,850,117,541	1,534,881,372	235,996,461	253,891,273	995,986,701	1,309,250,317

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
61883	42-0884060	04/01/2005	Central United Life Insurance Company	AR	CO/I	OH / MS / A / SD / STDI	4,069	2,187	33,359	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Company of America	FL	COMB/I	OH	180,457	9,669	1,306,672	0	0	0	1,497,696
65056	38-1659835	07/01/2002	Jackson National Life Insurance Co	MI	CO/I	OH / SD / A / STDI	18,811	1,206	207,183	0	0	0	0
80659	38-0397420	07/01/2009	The Canada Life Assurance Company	MI	MCO/G	SLEL	708,835,922	0	0	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							709,039,259	13,062	1,547,214	0	0	0	1,497,696
1099999. Total General Account - Authorized Non-Affiliates							709,039,259	13,062	1,547,214	0	0	0	1,497,696
1199999. Total General Account Authorized							709,039,259	13,062	1,547,214	0	0	0	1,497,696
15321	98-0138339	07/01/2001	Security Life of Denver International Limited	AZ	COMB/I	OH	383,470	20,547	2,776,678	0	0	0	3,182,605
1299999. General Account - Unauthorized U.S. Affiliates - Captive							383,470	20,547	2,776,678	0	0	0	3,182,605
1499999. Total General Account - Unauthorized U.S. Affiliates							383,470	20,547	2,776,678	0	0	0	3,182,605
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							383,470	20,547	2,776,678	0	0	0	3,182,605
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							383,470	20,547	2,776,678	0	0	0	3,182,605
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							709,422,729	33,609	4,323,892	0	0	0	4,680,301
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							709,422,729	33,609	4,323,892	0	0	0	4,680,301
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							0	0	0	0	0	0	0
9999999 - Totals							709,422,729	33,609	4,323,892	0	0	0	4,680,301

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
15365	80-0955075	01/01/2014	Roaring River IV	1,249,825,959	11,236,307	1,414,405	1,262,476,671	0		1,351,603,254	0	0	8,209,204	1,262,476,671
15321	98-0138339	07/01/2001	Security Life of Denver International Limited	165,393,209	105,572	4,563,558	170,062,339	0		170,062,340	0	4,826,669	0	170,062,339
15321	98-0138339	06/01/2002	Security Life of Denver International Limited	2,705,999,653	225,567,325	80,363,871	3,011,930,849	0		2,924,844,179	488,378,729	144,309,874	0	3,011,930,849
15321	98-0138339	07/01/2003	Security Life of Denver International Ltd	28,374,891	4,030,709	6,315,643	38,721,243	33,000,000	0001	0	0	0	10,420,275	38,721,243
15321	98-0138339	07/01/2005	Security Life of Denver International Ltd	739,824,075	0	751,579	740,575,654	592,230,000	0002	161,946,441	0	0	2,093,953	740,575,654
15321	98-0138339	04/01/2014	Security Life of Denver International Ltd	11,949,019	(163,516)	1,060,026	12,845,529	12,700,000	0003	0	0	0	851,531	12,845,529
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				4,901,366,806	240,776,397	94,469,082	5,236,612,285	637,930,000	XXX	4,608,456,214	488,378,729	149,136,543	21,574,963	5,236,612,285
0399999. Total General Account - Life and Annuity U.S. Affiliates				4,901,366,806	240,776,397	94,469,082	5,236,612,285	637,930,000	XXX	4,608,456,214	488,378,729	149,136,543	21,574,963	5,236,612,285
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				4,901,366,806	240,776,397	94,469,082	5,236,612,285	637,930,000	XXX	4,608,456,214	488,378,729	149,136,543	21,574,963	5,236,612,285
74071	75-1281078	04/01/2011	FNL Insurance Company, LTD.	1,466,342,149	8,855,101	39,338,593	1,514,535,843	0		833,701,885	863,468,011	0	44,761,240	1,514,535,843
0899999. General Account - Life and Annuity U.S. Non-Affiliates				1,466,342,149	8,855,101	39,338,593	1,514,535,843	0	XXX	833,701,885	863,468,011	0	44,761,240	1,514,535,843
00000	AA-1120034	01/01/1992	Aviva Life & Pensions UK Ltd	779	0	0	779	779	0004	0	0	0	0	779
00000	AA-1120034	09/01/1992	Aviva Life & Pensions UK Ltd	43,741	0	0	43,741	43,741	0004	0	0	0	0	43,741
00000	AA-1120034	01/01/1994	Aviva Life & Pensions UK Ltd	14,009	0	0	14,009	14,009	0004	0	0	0	0	14,009
00000	AA-1120034	01/01/1995	Aviva Life & Pensions UK Ltd	72,265	0	0	72,265	127,471	0004	0	0	0	0	72,265
00000	AA-1780071	10/01/2008	Ballantyne Re plc	616,121,068	30,730,300	10,805,131	657,656,499	0		1,270,909,390	0	13,517,738	0	657,656,499
00000	AA-1320035	01/01/1992	Colisee Re	1,558	0	0	1,558	1,558	0005	0	0	0	0	1,558
00000	AA-1320035	09/01/1992	Colisee Re	57,397	0	0	57,397	57,397	0005	0	0	0	0	57,397
00000	AA-1320035	01/01/1994	Colisee Re	9,699	0	0	9,699	9,699	0005	0	0	0	0	9,699
00000	AA-1320035	01/01/1995	Colisee Re	50,684	0	0	50,684	86,346	0005	0	0	0	0	50,684
00000	AA-1380008	01/01/1998	NN Re (Netherlands) N.V	180,310	0	0	180,310	180,310	0005	0	0	0	0	180,310
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V	346,856	0	0	346,856	346,856	0005	0	0	0	0	346,856
00000	AA-1380008	06/01/2006	NN Re (Netherlands) N.V	1,175,879	2,065,277	0	3,241,156	3,241,156	0005	0	0	0	0	3,241,156
00000	AA-1380008	01/01/2008	NN Re (Netherlands) N.V	19,468	1,986,833	0	2,006,301	2,851,678	0005	0	0	0	0	2,006,301
00000	AA-1360182	01/01/1992	Riunione Adriatica di Sicurta S.p.A.	1,558	0	0	1,558	1,558	0005	0	0	0	0	1,558
00000	AA-1360182	09/01/1992	Riunione Adriatica di Sicurta S.p.A.	137,578	0	0	137,578	137,578	0005	0	0	0	0	137,578
00000	AA-1360182	01/01/1994	Riunione Adriatica di Sicurta S.p.A.	29,098	0	0	29,098	29,098	0005	0	0	0	0	29,098
00000	AA-1360182	01/01/1995	Riunione Adriatica di Sicurta S.p.A.	202,770	0	0	202,770	317,766	0005	0	0	0	0	202,770
00000	AA-1340015	01/01/1992	SCOR Global Life Deutschland	779	0	0	779	779	0005	0	0	0	0	779
00000	AA-1340015	09/01/1992	SCOR Global Life Deutschland	93,433	0	0	93,433	93,433	0005	0	0	0	0	93,433
00000	AA-1340015	01/01/1994	SCOR Global Life Deutschland	21,630	0	0	21,630	21,630	0007	0	0	0	0	21,630
00000	AA-1340015	01/01/1995	SCOR Global Life Deutschland	101,441	0	0	101,441	99,158	0007	0	0	0	0	99,158
00000	AA-1461000	09/01/1992	Swiss Life Insurance	31,517	0	0	31,517	31,517	0007	0	0	0	0	31,517
00000	AA-1461000	01/01/1994	Swiss Life Insurance	8,622	0	0	8,622	8,622	0007	0	0	0	0	8,622
00000	AA-1461000	01/01/1995	Swiss Life Insurance	44,372	0	0	44,372	78,861	0006	0	0	0	0	44,372
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				618,766,511	34,782,410	10,805,131	664,354,052	7,781,000	XXX	1,270,909,390	0	13,517,738	0	664,351,769
1099999. Total General Account - Life and Annuity Non-Affiliates				2,085,108,660	43,637,511	50,143,724	2,178,889,895	7,781,000	XXX	2,104,611,275	863,468,011	13,517,738	44,761,240	2,178,887,612
1199999. Total General Account Life and Annuity				6,986,475,466	284,413,908	144,612,806	7,415,502,180	645,711,000	XXX	6,713,067,489	1,351,846,740	162,654,281	66,336,203	7,415,499,897
15321	98-0138339	06/01/2002	Security Life of Denver International Limited	2,797,225	385,380	0	3,182,605	0		0	3,182,605	0	0	3,182,605
1299999. General Account - Accident and Health U.S. Affiliates - Captive				2,797,225	385,380	0	3,182,605	0	XXX	0	3,182,605	0	0	3,182,605
1499999. Total General Account - Accident and Health U.S. Affiliates				2,797,225	385,380	0	3,182,605	0	XXX	0	3,182,605	0	0	3,182,605
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				2,797,225	385,380	0	3,182,605	0	XXX	0	3,182,605	0	0	3,182,605
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				2,797,225	385,380	0	3,182,605	0	XXX	0	3,182,605	0	0	3,182,605
2399999. Total General Account				6,989,272,691	284,799,288	144,612,806	7,418,684,785	645,711,000	XXX	6,713,067,489	1,355,029,345	162,654,281	66,336,203	7,418,682,502
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				6,370,506,180	250,016,878	133,807,675	6,754,330,733	637,930,000	XXX	5,442,158,099	1,355,029,345	149,136,543	66,336,203	6,754,330,733

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				618,766,511	34,782,410	10,805,131	664,354,052	7,781,000	XXX	1,270,909,390	0	13,517,738	0	664,351,769
9999999 - Totals				6,989,272,691	284,799,288	144,612,806	7,418,684,785	645,711,000	XXX	6,713,067,489	1,355,029,345	162,654,281	66,336,203	7,418,682,502

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	26008044	Commerzbank , AG	29,000,000
0001	1	26002545	Landesbank Hessen-Thuringen Girozentrale	4,000,000
0002	1	26008044	Commerzbank , AG	93,230,000
0002	1	26002545	Landesbank Hessen-Thuringen Girozentrale	24,000,000
0002	1	26014630	Morgan Stanley Bank, N.A.	475,000,000
0003	1	26008044	Commerzbank , AG	7,770,000
0003	1	26002545	Landesbank Hessen-Thuringen Girozentrale	4,930,000
0004	1	26009920	Natixis, S.A., New York Branch	155,000
0005	1	21000089	Citibank, N.A.	6,620,000
0006	1	26009920	Natixis, S.A., New York Branch	215,000
0007	1	26008808	UniCredit Bank AG, New York Branch	486,000
0008	1	21001088	HSBC Bank USA, N.A.	186,000
0009	1	26009179	Credit Suisse AG, New York Branch	119,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2017	2 2016	3 2015	4 2014	5 2013
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	2,244,304	2,280,607	2,048,067	1,378,327	2,029,445
2.	Commissions and reinsurance expense allowances	258,410	266,972	240,684	(429,162)	228,793
3.	Contract claims	2,385,714	2,233,144	2,107,368	1,948,061	1,959,732
4.	Surrender benefits and withdrawals for life contracts	47,287	45,682	56,229	67,011	63,759
5.	Dividends to policyholders	13	15	20	9	22
6.	Reserve adjustments on reinsurance ceded	(57,941)	(52,137)	(116,975)	(66,869)	(84,579)
7.	Increase in aggregate reserve for life and accident and health contracts	46,106	(25,567)	263,828	(182,288)	522,303
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	626,941	626,468	554,803	522,699	548,321
9.	Aggregate reserves for life and accident and health contracts	10,899,785	10,853,694	10,879,230	10,615,336	10,797,584
10.	Liability for deposit-type contracts	785	770	801	867	907
11.	Contract claims unpaid	760,594	607,176	639,511	595,302	602,084
12.	Amounts recoverable on reinsurance	219,411	199,740	159,627	149,270	138,942
13.	Experience rating refunds due or unpaid	11,301	6,028	14,779	27,025	8,116
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	32,712	35,990	27,570	10,090	10,410
16.	Unauthorized reinsurance offset	2	144	2,178	579	2,286
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,355,029	1,172,605	999,537	1,017,037	996,179
19.	Letters of credit (L)	645,711	676,441	646,502	2,075,221	1,371,962
20.	Trust agreements (T)	6,713,067	6,047,662	6,047,975	4,010,923	4,746,206
21.	Other (O)	162,654	133,781	137,111	139,721	238,570
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	12,196,232,503	0	12,196,232,503
2.	Reinsurance (Line 16)	733,527,933	(411,928,609)	321,599,324
3.	Premiums and considerations (Line 15)	(156,718,973)	626,941,236	470,222,263
4.	Net credit for ceded reinsurance	XXX	10,060,773,686	10,060,773,686
5.	All other admitted assets (balance)	278,276,646	0	278,276,646
6.	Total assets excluding Separate Accounts (Line 26)	13,051,318,109	10,275,786,313	23,327,104,422
7.	Separate Account assets (Line 27)	1,496,858,357	0	1,496,858,357
8.	Total assets (Line 28)	14,548,176,466	10,275,786,313	24,823,962,779
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	8,591,501,526	10,899,784,511	19,491,286,037
10.	Liability for deposit-type contracts (Line 3)	669,733,137	784,660	670,517,797
11.	Claim reserves (Line 4)	455,684,671	760,593,689	1,216,278,361
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,934,410	0	3,934,410
13.	Premium & annuity considerations received in advance (Line 8)	68,731	34,173	102,904
14.	Other contract liabilities (Line 9)	126,573,559	(71,477,820)	55,095,739
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	2,283	(2,283)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	1,115,402,824	(1,115,402,824)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	1,137,904,374	(198,527,793)	939,376,581
20.	Total liabilities excluding Separate Accounts (Line 26)	12,100,805,514	10,275,786,313	22,376,591,828
21.	Separate Account liabilities (Line 27)	1,496,858,357	0	1,496,858,357
22.	Total liabilities (Line 28)	13,597,663,871	10,275,786,313	23,873,450,184
23.	Capital & surplus (Line 38)	950,512,595	XXX	950,512,595
24.	Total liabilities, capital & surplus (Line 39)	14,548,176,466	10,275,786,313	24,823,962,780

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	10,899,784,511
26.	Claim reserves	760,593,689
27.	Policyholder dividends/reserves	0
28.	Premium & annuity considerations received in advance	34,173
29.	Liability for deposit-type contracts	784,660
30.	Other contract liabilities	(71,477,820)
31.	Reinsurance ceded assets	411,928,609
32.	Other ceded reinsurance recoverables	0
33.	Total ceded reinsurance recoverables	12,001,647,822
34.	Premiums and considerations	626,941,236
35.	Reinsurance in unauthorized companies	2,283
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,115,402,824
37.	Reinsurance with Certified Reinsurers	0
38.	Funds held under reinsurance treaties with Certified Reinsurers	0
39.	Other ceded reinsurance payables/offsets	198,527,793
40.	Total ceded reinsurance payable/offsets	1,940,874,136
41.	Total net credit for ceded reinsurance	10,060,773,686

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	2,260,009	0	0	0	2,260,009	0
2. Alaska AK	L	710,794	0	0	0	710,794	0
3. Arizona AZ	L	15,723,268	0	0	0	15,723,268	0
4. Arkansas AR	L	2,627,471	0	95	0	2,627,566	0
5. California CA	L	144,911,717	1,262	0	0	144,912,979	0
6. Colorado CO	L	17,878,037	3	202	0	17,878,241	0
7. Connecticut CT	L	13,587,893	0	0	0	13,587,893	0
8. Delaware DE	L	7,358,549	0	0	0	7,358,549	0
9. District of Columbia DC	L	981,603	0	0	0	981,603	0
10. Florida FL	L	79,522,972	0	5,020	0	79,527,992	0
11. Georgia GA	L	20,396,607	1	824	0	20,397,432	0
12. Hawaii HI	L	6,229,410	0	88	0	6,229,499	0
13. Idaho ID	L	4,043,781	0	0	0	4,043,781	0
14. Illinois IL	L	39,752,405	0	0	0	39,752,405	0
15. Indiana IN	L	7,264,108	2	0	0	7,264,110	0
16. Iowa IA	L	9,008,195	0	0	0	9,008,195	0
17. Kansas KS	L	3,316,919	0	0	0	3,316,919	500,000,000
18. Kentucky KY	L	6,747,690	0	37	0	6,747,727	0
19. Louisiana LA	L	6,552,058	0	0	0	6,552,058	0
20. Maine ME	L	1,274,158	0	310	0	1,274,468	0
21. Maryland MD	L	9,239,258	0	0	0	9,239,258	0
22. Massachusetts MA	L	12,708,891	0	0	0	12,708,891	0
23. Michigan MI	L	13,367,400	0	462	0	13,367,862	0
24. Minnesota MN	L	16,217,220	0	0	0	16,217,220	0
25. Mississippi MS	L	1,800,781	0	166	0	1,800,947	0
26. Missouri MO	L	10,989,362	2	0	0	10,989,364	0
27. Montana MT	L	1,180,286	0	0	0	1,180,286	0
28. Nebraska NE	L	3,897,950	5	0	0	3,897,955	0
29. Nevada NV	L	8,879,961	0	101	0	8,880,062	0
30. New Hampshire NH	L	912,187	0	0	0	912,187	0
31. New Jersey NJ	L	24,316,830	0	0	0	24,316,830	0
32. New Mexico NM	L	2,288,493	0	0	0	2,288,493	0
33. New York NY	0	31,497,653	0	359	0	31,498,012	0
34. North Carolina NC	L	17,077,241	1,920	14,040	0	17,093,201	0
35. North Dakota ND	L	1,582,843	1	0	0	1,582,844	0
36. Ohio OH	L	20,618,021	0	0	0	20,618,021	0
37. Oklahoma OK	L	3,051,907	0	0	0	3,051,907	0
38. Oregon OR	L	4,950,518	0	0	0	4,950,518	0
39. Pennsylvania PA	L	25,765,407	0	659	0	25,766,066	0
40. Rhode Island RI	L	1,447,935	0	0	0	1,447,935	0
41. South Carolina SC	L	8,417,423	2,760	445	0	8,420,628	0
42. South Dakota SD	L	722,392	0	0	0	722,392	0
43. Tennessee TN	L	9,317,160	0	0	0	9,317,160	0
44. Texas TX	L	63,727,285	306	35	0	63,727,626	0
45. Utah UT	L	7,421,812	0	0	0	7,421,812	0
46. Vermont VT	L	188,951	0	0	0	188,951	0
47. Virginia VA	L	14,200,379	720	147	0	14,201,246	0
48. Washington WA	L	21,477,191	577	0	0	21,477,768	0
49. West Virginia WV	L	638,049	0	86	0	638,135	0
50. Wisconsin WI	L	8,243,903	0	0	0	8,243,903	0
51. Wyoming WY	L	2,496,847	0	0	0	2,496,847	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	50,300	0	0	0	50,300	0
54. Puerto Rico PR	L	736,052	0	0	0	736,052	0
55. U.S. Virgin Islands VI	L	57,639	0	0	0	57,639	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	991,858	0	0	0	991,858	0
58. Aggregate Other Alien OT	XXX	137,639,291	0	0	0	137,639,291	0
59. Subtotal	(a) 53	878,264,318	7,560	23,078	0	878,294,956	500,000,000
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	1,387,285	0	0	0	1,387,285	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	4,032,693	0	0	0	4,032,693	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	883,684,296	7,560	23,078	0	883,714,934	500,000,000
96. Plus reinsurance assumed	XXX	1,105,174,703	(735)	892,721,414	0	1,997,895,382	0
97 Totals (All Business)	XXX	1,988,858,999	6,825	892,744,492	0	2,881,610,316	500,000,000
98. Less reinsurance ceded	XXX	1,468,576,766	26,037	695,052,580	0	2,163,655,382	0
99. Totals (All Business) less Reinsurance Ceded	XXX	520,282,233	(19,212)	(b) 197,691,912	0	717,954,933	500,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	137,639,291	0	0	0	137,639,291	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	137,639,291	0	0	0	137,639,291	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	2,260,009	0	0	0	0	2,260,009
2. Alaska	AK	710,794	0	0	0	0	710,794
3. Arizona	AZ	15,723,268	0	0	0	0	15,723,268
4. Arkansas	AR	2,627,471	0	0	0	0	2,627,471
5. California	CA	144,911,717	1,262	0	0	0	144,912,979
6. Colorado	CO	17,878,037	3	202	0	0	17,878,241
7. Connecticut	CT	13,587,893	0	0	0	0	13,587,893
8. Delaware	DE	7,358,549	0	0	0	0	7,358,549
9. District of Columbia	DC	981,603	0	0	0	0	981,603
10. Florida	FL	79,522,972	0	1,638	0	0	79,524,610
11. Georgia	GA	20,396,607	1	43	0	0	20,396,651
12. Hawaii	HI	6,229,410	0	0	0	0	6,229,410
13. Idaho	ID	4,043,781	0	0	0	0	4,043,781
14. Illinois	IL	39,752,405	0	0	0	0	39,752,405
15. Indiana	IN	7,264,108	2	0	0	0	7,264,110
16. Iowa	IA	9,008,195	0	0	0	0	9,008,195
17. Kansas	KS	3,316,919	0	0	0	500,000,000	503,316,919
18. Kentucky	KY	6,747,690	0	0	0	0	6,747,690
19. Louisiana	LA	6,552,058	0	0	0	0	6,552,058
20. Maine	ME	1,274,158	0	310	0	0	1,274,468
21. Maryland	MD	9,239,258	0	0	0	0	9,239,258
22. Massachusetts	MA	12,708,891	0	0	0	0	12,708,891
23. Michigan	MI	13,367,400	0	462	0	0	13,367,862
24. Minnesota	MN	16,217,220	0	0	0	0	16,217,220
25. Mississippi	MS	1,800,781	0	132	0	0	1,800,914
26. Missouri	MO	10,989,362	2	0	0	0	10,989,364
27. Montana	MT	1,180,286	0	0	0	0	1,180,286
28. Nebraska	NE	3,897,950	5	0	0	0	3,897,955
29. Nevada	NV	8,879,961	0	0	0	0	8,879,961
30. New Hampshire	NH	912,187	0	0	0	0	912,187
31. New Jersey	NJ	24,316,830	0	0	0	0	24,316,830
32. New Mexico	NM	2,288,493	0	0	0	0	2,288,493
33. New York	NY	31,497,653	0	289	0	0	31,497,942
34. North Carolina	NC	17,077,241	1,920	0	0	0	17,079,161
35. North Dakota	ND	1,582,843	1	0	0	0	1,582,844
36. Ohio	OH	20,618,021	0	0	0	0	20,618,021
37. Oklahoma	OK	3,051,907	0	0	0	0	3,051,907
38. Oregon	OR	4,950,518	0	0	0	0	4,950,518
39. Pennsylvania	PA	25,765,407	0	659	0	0	25,766,066
40. Rhode Island	RI	1,447,935	0	0	0	0	1,447,935
41. South Carolina	SC	8,417,423	2,760	0	0	0	8,420,183
42. South Dakota	SD	722,392	0	0	0	0	722,392
43. Tennessee	TN	9,317,160	0	0	0	0	9,317,160
44. Texas	TX	63,727,285	306	0	0	0	63,727,591
45. Utah	UT	7,421,812	0	0	0	0	7,421,812
46. Vermont	VT	188,951	0	0	0	0	188,951
47. Virginia	VA	14,200,379	720	0	0	0	14,201,099
48. Washington	WA	21,477,191	577	0	0	0	21,477,768
49. West Virginia	WV	638,049	0	0	0	0	638,049
50. Wisconsin	WI	8,243,903	0	0	0	0	8,243,903
51. Wyoming	WY	2,496,847	0	0	0	0	2,496,847
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	50,300	0	0	0	0	50,300
54. Puerto Rico	PR	736,052	0	0	0	0	736,052
55. U.S. Virgin Islands	VI	57,639	0	0	0	0	57,639
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	991,858	0	0	0	0	991,858
58. Aggregate Other Alien	OT	137,639,291	0	0	0	0	137,639,291
59. Total		878,264,318	7,560	3,736	0	500,000,000	1,378,275,614

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.		
4832	VOYA FINANCIAL						All 2, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						All 3, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						All 4, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-0037599				Australia Retirement Services Holding, LLC	DE	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		14-1984144	2000497	0000826606		Directed Services LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	3.166	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.		
4832	VOYA FINANCIAL		41-1983894				IB Holdings LLC	VA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	15364	46-1051195				Langhorne I, LLC	MO	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	66109	35-0838945				Midwestern United Life Insurance Company	IN	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona Secondary Associates IV LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	25.970	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	33.970	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	17.320	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	18.160	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	21.800	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	67105	41-0451140		0001108874		ReliaStar Life Insurance Company	MN	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
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.		
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, Inc.	AZ	IA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	DS	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	68713	84-0499703		0000848338		Security Life of Denver Insurance Company	CO	RE	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	3.166	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		98-0161114				The New Providence Insurance Company, Limited	CYM	NIA	IB Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	32.200	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	36.600	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		84-1251388		0000921271		Voya America Equities, Inc.	CO	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		86-1020892		0000882860		Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		41-0945505		0000073520		Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1375177		0000912650		Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UDP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		86-1020893		0001266464		Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4127836				Voya Furman Selz Investments III LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	80942	41-0991508		0000836658		Voya Insurance and Annuity Company	IA	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Investment Management (Bermuda) Holdings Limited	BMU	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-0888148		0000033670		Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		58-2361003				Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		03-0485744		0000936854		Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		22-1862786		0000028601		Voya Retirement Advisors, LLC	NJ	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	86509	71-0294708		0000837010		Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		

Asterisk	Explanation

SCHEDULE Y

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



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



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



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



31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]



32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]



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



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



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



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



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



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



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



44. Credit Insurance Experience Exhibit [Document Identifier 230]



48. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



49. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Miscellaneous assets	305,160	305,160	0	11,271
2597.	Summary of remaining write-ins for Line 25 from overflow page	305,160	305,160	0	11,271

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Unclaimed property	6,827,440	8,608,245
2505.	Derivative payable	6,283,046	4,821,029
2506.	Payable on reinsurance ceded	2,542,112	5,112,326
2507.	Other contingency reserves	1,750,000	6,857,521
2508.	Miscellaneous liabilities	1,104,734	922,505
2509.	Suspense and clearing account	253,116	394,491
2510.	Liability of other post-employment benefits	(2,531,925)	(2,838,823)
2597.	Summary of remaining write-ins for Line 25 from overflow page	16,228,523	23,877,294

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Other contingency expense	(1,165,017)	74,651
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,165,017)	74,651

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. Other contingency expense	(1,165,017)	0	(1,165,017)	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,165,017)	0	(1,165,017)	0	0	0	0	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	601,446,941	4.931	601,446,941	0	601,446,941	4.931
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	127,731,223	1.047	127,731,223	0	127,731,223	1.047
1.22 Issued by U.S. government sponsored agencies	12,070,314	0.099	12,070,314	0	12,070,314	0.099
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	160,813,776	1.318	160,813,776	0	160,813,776	1.319
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	181,697,927	1.490	181,697,927	0	181,697,927	1.490
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	206,857,858	1.696	206,857,858	0	206,857,858	1.696
1.43 Revenue and assessment obligations	34,051,168	0.279	34,051,168	0	34,051,168	0.279
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,923,412	0.016	1,923,412	0	1,923,412	0.016
1.512 Issued or guaranteed by FNMA and FHLMC	15,782,735	0.129	15,782,735	0	15,782,735	0.129
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	354,470,112	2.906	354,470,112	0	354,470,112	2.906
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	1,915	0.000	1,915	0	1,915	0.000
1.523 All other	579,760,725	4.753	579,760,725	0	579,760,725	4.754
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,822,090,160	39.534	4,822,090,160	0	4,822,090,160	39.538
2.2 Unaffiliated non-U.S. securities (including Canada)	1,491,203,889	12.226	1,491,203,889	0	1,491,203,889	12.227
2.3 Affiliated securities	37,115,802	0.304	37,115,802	0	37,115,802	0.304
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	22,477,000	0.184	22,477,000	0	22,477,000	0.184
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	126,112,671	1.034	126,112,671	0	126,112,671	1.034
3.42 Unaffiliated	24,749,147	0.203	24,749,147	0	24,749,147	0.203
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	21,693,807	0.178	21,693,807	0	21,693,807	0.178
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	303,491,521	2.488	303,491,521	0	303,491,521	2.488
4.5 Commercial loans	906,104,600	7.429	906,104,600	0	906,104,600	7.429
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	1,038,193,949	8.512	1,037,126,944	0	1,037,126,944	8.504
7. Derivatives	195,184,508	1.600	195,184,508	0	195,184,508	1.600
8. Receivables for securities	543,856	0.004	543,856	0	543,856	0.004
9. Securities Lending (Line 10, Asset Page reinvested collateral)	361,699,221	2.965	361,699,221	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	272,143,831	2.231	272,143,831	361,699,221	633,843,052	5.197
11. Other invested assets	297,887,440	2.442	297,887,440	0	297,887,440	2.442
12. Total invested assets	12,197,299,507	100.000	12,196,232,503	361,699,221	12,196,232,503	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,175,080,520
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	138,989,208	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	20,477,626	159,466,834
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		5,486
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		103,205,039
8.	Deduct amortization of premium and mortgage interest points and commitment fees		57,873
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,231,289,928
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		1,231,289,928
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,231,289,928

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		285,683,790
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	28,216,224	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	38,277,603	66,493,828
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(16,933,832)	
	5.2 Totals, Part 3, Column 9	4,263	(16,929,569)
6.	Total gain (loss) on disposals, Part 3, Column 19		189,419
7.	Deduct amounts received on disposals, Part 3, Column 16		42,197,044
8.	Deduct amortization of premium and depreciation		91,629
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	18,318	
	9.2 Totals, Part 3, Column 14	0	18,318
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	280,162	
	10.2 Totals, Part 3, Column 11	0	280,162
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		292,886,950
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		292,886,950

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,022,652,378
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,872,067,073
3.	Accrual of discount		24,129,320
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	115,767	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(7,023,664)	
	4.4. Part 4, Column 11	954,285	(5,953,612)
5.	Total gain (loss) on disposals, Part 4, Column 19		15,798,130
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,108,494,131
7.	Deduct amortization of premium		18,386,457
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	99,405	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	99,405
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,493,754	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	61,532	1,555,286
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		8,800,356,820
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		8,800,356,820

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	743,171,893	896,345,691	719,394,510	905,569,296
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	160,813,776	167,022,096	162,311,693	157,494,500
	4.	Totals	903,985,669	1,063,367,787	881,706,203	1,063,063,796
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	216,937,562	220,772,006	218,603,315	202,170,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	205,669,394	226,735,509	208,309,974	179,863,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	370,254,762	423,644,326	399,249,748	391,560,404
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	5,393,014,542	5,983,234,241	5,488,414,454	5,316,887,395
	9.	Canada	288,318,702	325,234,715	290,179,935	280,924,807
	10.	Other Countries	1,211,721,568	1,307,505,197	1,220,628,866	1,220,967,862
	11.	Totals	6,893,054,812	7,615,974,153	6,999,223,255	6,818,780,064
Parent, Subsidiaries and Affiliates	12.	Totals	37,115,803	37,389,855	37,264,899	37,471,037
	13.	Total Bonds	8,627,018,002	9,587,883,636	8,744,357,394	8,692,908,301
PREFERRED STOCKS	14.	United States	22,477,000	23,864,082	22,477,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	22,477,000	23,864,082	22,477,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	22,477,000	23,864,082	22,477,000	
COMMON STOCKS	20.	United States	24,749,147	24,749,147	24,749,147	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	24,749,147	24,749,147	24,749,147	
Parent, Subsidiaries and Affiliates	24.	Totals	126,112,671	126,112,671	41,246,150	
	25.	Total Common Stocks	150,861,818	150,861,818	65,995,297	
	26.	Total Stocks	173,338,818	174,725,900	88,472,297	
	27.	Total Bonds and Stocks	8,800,356,820	9,762,609,536	8,832,829,691	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	33,984,030	25,495,054	59,732,099	154,867,333	503,073,553	XXX	777,152,069	9.0	747,550,042	9.4	777,152,069	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	33,984,030	25,495,054	59,732,099	154,867,333	503,073,553	XXX	777,152,069	9.0	747,550,042	9.4	777,152,069	0
2. All Other Governments												
2.1 NAIC 1	0	12,615,375	21,012,942	1,186,249	5,250,696	XXX	40,065,262	0.5	30,168,544	0.4	1,272,992	38,792,270
2.2 NAIC 2	604,637	14,686,347	44,253,086	8,491,685	21,128,329	XXX	89,164,084	1.0	74,774,523	0.9	44,343,753	44,820,331
2.3 NAIC 3	51,771	7,658,457	10,954,523	2,562,001	5,610,737	XXX	26,837,489	0.3	25,478,457	0.3	11,497,104	15,340,385
2.4 NAIC 4	130,701	2,366,241	2,250,000	0	0	XXX	4,746,942	0.1	0	0.0	0	4,746,942
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	787,109	37,326,420	78,470,551	12,239,935	31,989,762	XXX	160,813,777	1.9	130,421,524	1.6	57,113,849	103,699,928
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	279,195	1,759,956	49,737,731	85,471,454	55,592,595	XXX	192,840,931	2.2	150,532,349	1.9	192,840,930	1
3.2 NAIC 2	0	130,712	10,690,649	9,088,759	4,186,511	XXX	24,096,631	0.3	15,579,525	0.2	24,096,630	1
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	279,195	1,890,668	60,428,380	94,560,213	59,779,106	XXX	216,937,562	2.5	166,111,874	2.1	216,937,560	2
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	2,526,330	34,628,453	85,844,054	70,720,212	XXX	193,719,049	2.2	184,611,999	2.3	193,719,049	0
4.2 NAIC 2	30,849	754,152	2,260,869	989,642	7,480,333	XXX	11,515,845	0.1	7,084,814	0.1	10,906,996	608,849
4.3 NAIC 3	14,778	65,222	0	0	0	XXX	80,000	0.0	80,000	0.0	0	80,000
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	64,942	0.0	0	0
4.6 NAIC 6	22,500	0	0	0	332,000	XXX	354,500	0.0	578,925	0.0	354,500	0
4.7 Totals	68,127	3,345,704	36,889,322	86,833,696	78,532,545	XXX	205,669,394	2.4	192,420,680	2.4	204,980,545	688,849
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	225,628	3,997,942	16,050,590	134,852,426	215,128,176	XXX	370,254,762	4.3	320,164,396	4.0	370,254,762	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	225,628	3,997,942	16,050,590	134,852,426	215,128,176	XXX	370,254,762	4.3	320,164,396	4.0	370,254,762	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	99,942,981	548,708,761	681,789,866	894,782,471	1,370,957,762	XXX	3,596,181,841	41.5	3,312,704,658	41.7	2,624,046,962	972,134,879
6.2 NAIC 2	42,370,418	265,636,518	489,671,892	1,024,374,549	1,076,135,980	XXX	2,898,189,357	33.4	2,670,702,146	33.6	1,896,351,000	1,001,838,357
6.3 NAIC 3	12,344,123	74,244,962	84,153,874	80,286,023	27,758,964	XXX	278,787,946	3.2	253,384,738	3.2	172,458,885	106,329,061
6.4 NAIC 4	299,419	25,439,675	16,055,798	16,434,416	8,492,330	XXX	66,721,638	0.8	77,123,937	1.0	33,932,529	32,789,109
6.5 NAIC 5	0	88,275	0	827,135	10,200,101	XXX	11,115,511	0.1	2,351,945	0.0	10,503,986	611,525
6.6 NAIC 6	0	0	0	1,033,056	0	XXX	1,033,056	0.0	8,091,256	0.1	1,033,056	0
6.7 Totals	154,956,941	914,118,191	1,271,671,430	2,017,737,650	2,493,545,137	XXX	6,852,029,349	79.1	6,324,358,680	79.6	4,738,326,418	2,113,702,931
7. Hybrid Securities												
7.1 NAIC 1	4,000,000	0	0	0	1,716,689	XXX	5,716,689	0.1	10,715,887	0.1	4,000,000	1,716,689
7.2 NAIC 2	0	0	6,763,382	7,708,270	25,359,603	XXX	39,831,255	0.5	44,888,768	0.6	15,849,192	23,982,063
7.3 NAIC 3	0	0	0	0	978,368	XXX	978,368	0.0	978,339	0.0	0	978,368
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	371,218	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	4,000,000	0	6,763,382	7,708,270	28,054,660	XXX	46,526,312	0.5	56,954,212	0.7	19,849,192	26,677,120
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	87,667	413,673	29,096,930	2,620,000	0	XXX	32,218,270	0.4	9,566,507	0.1	0	32,218,270
8.2 NAIC 2	0	0	1,578,071	342,000	0	XXX	1,920,071	0.0	494,722	0.0	0	1,920,071
8.3 NAIC 3	0	0	354,373	516,743	0	XXX	871,116	0.0	0	0.0	0	871,116
8.4 NAIC 4	0	0	46,411	65,483	0	XXX	111,894	0.0	0	0.0	0	111,894
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	841,577	1,152,875	0	XXX	1,994,452	0.0	957,832	0.0	0	1,994,452
8.7 Totals	87,667	413,673	31,917,362	4,697,101	0	XXX	37,115,803	0.4	11,019,061	0.1	0	37,115,803
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 138,519,501	595,517,091	892,048,611	1,359,623,987	2,222,439,683	0	5,208,148,873	60.1	XXX	XXX	4,163,286,764	1,044,862,109
10.2 NAIC 2	(d) 43,005,904	281,207,729	555,217,949	1,050,994,905	1,134,290,756	0	3,064,717,243	35.4	XXX	XXX	1,991,547,571	1,073,169,672
10.3 NAIC 3	(d) 12,410,672	81,968,641	95,462,770	83,364,767	34,348,069	0	307,554,919	3.5	XXX	XXX	183,955,989	123,598,930
10.4 NAIC 4	(d) 430,120	27,805,916	18,352,209	16,499,899	8,492,330	0	71,580,474	0.8	XXX	XXX	33,932,529	37,647,945
10.5 NAIC 5	(d) 0	88,275	0	827,135	10,200,101	0	(c) 11,115,511	0.1	XXX	XXX	10,503,986	611,525
10.6 NAIC 6	(d) 22,500	0	841,577	2,185,931	332,000	0	(c) 3,382,008	0.0	XXX	XXX	1,387,556	1,994,452
10.7 Totals	194,388,697	986,587,652	1,561,923,116	2,513,496,624	3,410,102,939	0	(b) 8,666,499,028	100.0	XXX	XXX	6,384,614,395	2,281,884,633
10.8 Line 10.7 as a % of Col. 7	2.2	11.4	18.0	29.0	39.3	0.0	100.0	XXX	XXX	XXX	73.7	26.3
11. Total Bonds Prior Year												
11.1 NAIC 1	426,552,038	530,174,949	522,903,318	972,695,894	2,313,688,183	0	XXX	XXX	4,766,014,382	60.0	4,062,359,254	703,655,128
11.2 NAIC 2	61,476,457	271,531,267	455,521,250	810,817,088	1,214,178,436	0	XXX	XXX	2,813,524,498	35.4	1,911,319,093	902,205,405
11.3 NAIC 3	14,079,172	68,715,119	81,446,584	73,025,803	42,654,856	0	XXX	XXX	279,921,534	3.5	174,997,761	104,923,773
11.4 NAIC 4	287,031	11,119,010	26,532,626	13,912,988	25,643,500	0	XXX	XXX	77,495,155	1.0	50,328,689	27,166,466
11.5 NAIC 5	525,947	324,942	542,098	686,272	337,628	0	XXX	XXX	(c) 2,416,887	0.0	1,348,842	1,068,045
11.6 NAIC 6	873,329	4,836,678	1,564,765	1,684,578	668,663	0	XXX	XXX	(c) 9,628,013	0.1	1,974,334	7,653,679
11.7 Totals	503,793,974	886,701,965	1,088,510,641	1,872,822,623	3,597,171,266	0	XXX	XXX	(b) 7,949,000,469	100.0	6,202,327,973	1,746,672,496
11.8 Line 11.7 as a % of Col. 9	6.3	11.2	13.7	23.6	45.3	0.0	XXX	XXX	100.0	XXX	78.0	22.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	104,082,558	368,538,400	525,034,047	1,137,201,856	2,028,429,903	0	4,163,286,764	48.0	4,062,359,254	51.1	4,163,286,764	XXX
12.2 NAIC 2	24,490,833	100,957,142	208,433,091	734,088,372	923,578,133	0	1,991,547,571	23.0	1,911,319,093	24.0	1,991,547,571	XXX
12.3 NAIC 3	8,348,231	33,570,560	39,702,210	72,478,960	29,856,029	0	183,955,990	2.1	174,997,761	2.2	183,955,990	XXX
12.4 NAIC 4	75,526	5,934,003	6,413,738	13,016,932	8,492,330	0	33,932,529	0.4	50,328,689	0.6	33,932,529	XXX
12.5 NAIC 5	0	0	0	827,135	9,676,851	0	10,503,986	0.1	1,348,842	0.0	10,503,986	XXX
12.6 NAIC 6	22,500	0	0	1,033,056	332,000	0	1,387,556	0.0	1,974,334	0.0	1,387,556	XXX
12.7 Totals	137,019,648	509,000,105	779,583,086	1,958,646,311	3,000,365,246	0	6,384,614,396	73.7	6,202,327,973	78.0	6,384,614,396	XXX
12.8 Line 12.7 as a % of Col. 7	2.1	8.0	12.2	30.7	47.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	1.6	5.9	9.0	22.6	34.6	0.0	73.7	XXX	XXX	XXX	73.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	34,436,943	226,978,691	367,014,564	222,422,131	194,009,780	0	1,044,862,109	12.1	703,655,128	8.9	XXX	1,044,862,109
13.2 NAIC 2	18,515,071	180,250,587	346,784,858	316,906,533	210,712,623	0	1,073,169,672	12.4	902,205,405	11.3	XXX	1,073,169,672
13.3 NAIC 3	4,062,441	48,398,081	55,760,560	10,885,807	4,492,040	0	123,598,929	1.4	104,923,773	1.3	XXX	123,598,929
13.4 NAIC 4	354,594	21,871,913	11,938,471	3,482,967	0	0	37,647,945	0.4	27,166,466	0.3	XXX	37,647,945
13.5 NAIC 5	0	88,275	0	0	523,250	0	611,525	0.0	1,068,045	0.0	XXX	611,525
13.6 NAIC 6	0	0	841,577	1,152,875	0	0	1,994,452	0.0	7,653,679	0.1	XXX	1,994,452
13.7 Totals	57,369,049	477,587,547	782,340,030	554,850,313	409,737,693	0	2,281,884,632	26.3	1,746,672,496	22.0	XXX	2,281,884,632
13.8 Line 13.7 as a % of Col. 7	2.5	20.9	34.3	24.3	18.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.7	5.5	9.0	6.4	4.7	0.0	26.3	XXX	XXX	XXX	XXX	26.3

(a) Includes $ 1,252,983,700 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 139,706,500 current year, $ 115,796,977 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 187,057 , current year $ 218,900 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 39,481,069 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	33,980,179	25,494,554	59,732,099	154,202,153	501,819,672	XXX	775,228,657	8.9	745,497,270	9.4	775,228,658	(1)
1.2 Residential Mortgage-Backed Securities	3,851	500	0	665,180	1,253,881	XXX	1,923,412	0.0	2,052,774	0.0	1,923,412	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	33,984,030	25,495,054	59,732,099	154,867,333	503,073,553	XXX	777,152,069	9.0	747,550,044	9.4	777,152,070	(1)
2. All Other Governments												
2.1 Issuer Obligations	787,109	37,326,420	78,470,551	12,239,934	31,989,762	XXX	160,813,776	1.9	130,421,523	1.6	57,113,848	103,699,928
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	787,109	37,326,420	78,470,551	12,239,934	31,989,762	XXX	160,813,776	1.9	130,421,523	1.6	57,113,848	103,699,928
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	279,195	1,890,668	60,428,379	94,560,213	59,779,106	XXX	216,937,561	2.5	166,111,872	2.1	216,937,560	1
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	279,195	1,890,668	60,428,379	94,560,213	59,779,106	XXX	216,937,561	2.5	166,111,872	2.1	216,937,560	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	68,127	3,345,703	36,889,322	86,833,696	78,532,545	XXX	205,669,393	2.4	192,420,679	2.4	204,980,545	688,848
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	68,127	3,345,703	36,889,322	86,833,696	78,532,545	XXX	205,669,393	2.4	192,420,679	2.4	204,980,545	688,848
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.2 Residential Mortgage-Backed Securities	225,628	3,997,942	16,050,590	111,581,140	81,753,471	XXX	213,608,771	2.5	267,084,322	3.4	213,608,772	(1)
5.3 Commercial Mortgage-Backed Securities	0	0	0	23,271,286	133,374,704	XXX	156,645,990	1.8	53,080,073	0.7	156,645,990	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	225,628	3,997,942	16,050,590	134,852,426	215,128,175	XXX	370,254,761	4.3	320,164,395	4.0	370,254,762	(1)
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	117,385,381	710,436,787	897,223,952	1,853,887,617	2,471,749,775	XXX	6,050,683,512	69.8	5,731,556,451	72.1	4,332,503,501	1,718,180,011
6.2 Residential Mortgage-Backed Securities	559,072	35,058,665	124,744,618	109,417,038	8,346,336	XXX	278,125,729	3.2	252,738,930	3.2	270,159,780	7,965,949
6.3 Commercial Mortgage-Backed Securities	32,058,552	153,298,320	115,288,620	0	989,505	XXX	301,634,997	3.5	310,907,068	3.9	117,871,501	183,763,496
6.4 Other Loan-Backed and Structured Securities	4,953,937	15,324,419	134,414,240	54,432,996	12,459,521	XXX	221,585,113	2.6	29,156,229	0.4	17,791,636	203,793,477
6.5 Totals	154,956,942	914,118,191	1,271,671,430	2,017,737,651	2,493,545,137	XXX	6,852,029,351	79.1	6,324,358,678	79.6	4,738,326,418	2,113,702,933
7. Hybrid Securities												
7.1 Issuer Obligations	4,000,000	0	6,763,382	7,708,270	28,054,661	XXX	46,526,313	0.5	56,954,211	0.7	19,849,192	26,677,121
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	4,000,000	0	6,763,382	7,708,270	28,054,661	XXX	46,526,313	0.5	56,954,211	0.7	19,849,192	26,677,121
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	87,667	413,673	31,917,362	4,697,100	0	XXX	37,115,802	0.4	11,019,062	0.1	0	37,115,802
8.5 Totals	87,667	413,673	31,917,362	4,697,100	0	XXX	37,115,802	0.4	11,019,062	0.1	0	37,115,802

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	156,499,991	778,494,132	1,139,507,685	2,209,431,883	3,171,925,521	XXX	7,455,859,212	86.0	XXX	XXX	5,606,613,304	1,849,245,908
10.2 Residential Mortgage-Backed Securities	788,551	39,057,107	140,795,208	221,663,358	91,353,688	XXX	493,657,912	5.7	XXX	XXX	485,691,964	7,965,948
10.3 Commercial Mortgage-Backed Securities	32,058,552	153,298,320	115,288,620	23,271,286	134,364,209	XXX	458,280,987	5.3	XXX	XXX	274,517,491	183,763,496
10.4 Other Loan-Backed and Structured Securities	5,041,604	15,738,092	166,331,602	59,130,096	12,459,521	XXX	258,700,915	3.0	XXX	XXX	17,791,636	240,909,279
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	194,388,698	986,587,651	1,561,923,115	2,513,496,623	3,410,102,939	0	8,666,499,026	100.0	XXX	XXX	6,384,614,395	2,281,884,631
10.7 Line 10.6 as a % of Col. 7	2.2	11.4	18.0	29.0	39.3	0.0	100.0	XXX	XXX	XXX	73.7	26.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	232,779,956	718,342,820	886,298,976	1,709,845,065	3,475,695,189	XXX	XXX	XXX	7,022,962,006	88.4	5,338,389,406	1,684,572,600
11.2 Residential Mortgage-Backed Securities	55,632,809	150,010,463	107,272,041	99,668,511	109,292,202	XXX	XXX	XXX	521,876,026	6.6	516,153,353	5,722,673
11.3 Commercial Mortgage-Backed Securities	211,360,844	6,296,237	84,247,856	50,198,326	11,883,878	XXX	XXX	XXX	363,987,141	4.6	340,182,472	23,804,669
11.4 Other Loan-Backed and Structured Securities	4,020,366	12,052,447	10,691,766	13,110,720	299,992	XXX	XXX	XXX	40,175,291	0.5	7,602,742	32,572,549
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	503,793,975	886,701,967	1,088,510,639	1,872,822,622	3,597,171,261	0	XXX	XXX	7,949,000,464	100.0	6,202,327,973	1,746,672,491
11.7 Line 11.6 as a % of Col. 9	6.3	11.2	13.7	23.6	45.3	0.0	XXX	XXX	100.0	XXX	78.0	22.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	109,929,636	459,863,980	549,210,815	1,717,198,354	2,770,410,519	XXX	5,606,613,304	64.7	5,338,389,406	67.2	5,606,613,304	XXX
12.2 Residential Mortgage-Backed Securities	788,551	39,057,106	140,694,765	216,856,156	88,295,386	XXX	485,691,964	5.6	516,153,353	6.5	485,691,964	XXX
12.3 Commercial Mortgage-Backed Securities	23,026,962	5,654,157	89,190,382	23,271,286	133,374,704	XXX	274,517,491	3.2	340,182,472	4.3	274,517,491	XXX
12.4 Other Loan-Backed and Structured Securities	3,274,498	4,424,863	487,124	1,320,515	8,284,637	XXX	17,791,637	0.2	7,602,742	0.1	17,791,637	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	137,019,647	509,000,106	779,583,086	1,958,646,311	3,000,365,246	0	6,384,614,396	73.7	6,202,327,973	78.0	6,384,614,396	XXX
12.7 Line 12.6 as a % of Col. 7	2.1	8.0	12.2	30.7	47.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	1.6	5.9	9.0	22.6	34.6	0.0	73.7	XXX	XXX	XXX	73.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	46,570,355	318,630,152	590,296,870	492,233,529	401,515,002	XXX	1,849,245,908	21.3	1,684,572,600	21.2	XXX	1,849,245,908
13.2 Residential Mortgage-Backed Securities	0	1	100,443	4,807,202	3,058,302	XXX	7,965,948	0.1	5,722,673	0.1	XXX	7,965,948
13.3 Commercial Mortgage-Backed Securities	9,031,590	147,644,163	26,098,238	0	989,505	XXX	183,763,496	2.1	23,804,669	0.3	XXX	183,763,496
13.4 Other Loan-Backed and Structured Securities	1,767,106	11,313,229	165,844,478	57,809,581	4,174,884	XXX	240,909,278	2.8	32,572,549	0.4	XXX	240,909,278
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	57,369,051	477,587,545	782,340,029	554,850,312	409,737,693	0	2,281,884,630	26.3	1,746,672,491	22.0	XXX	2,281,884,630
13.7 Line 13.6 as a % of Col. 7	2.5	20.9	34.3	24.3	18.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.7	5.5	9.0	6.4	4.7	0.0	26.3	XXX	XXX	XXX	XXX	26.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	52,668,312	52,668,312	0	0	0
2. Cost of short-term investments acquired	1,161,699,656	110,665,491	0	0	1,051,034,165
3. Accrual of discount	142,521	142,521	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	21,619	21,619	0	0	0
6. Deduct consideration received on disposals	1,114,039,551	124,005,386	0	0	990,034,165
7. Deduct amortization of premium	11,489	11,489	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	100,481,068	39,481,068	0	0	61,000,000
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	100,481,068	39,481,068	0	0	61,000,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			45,115,432
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	41,837,072		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(135,605)		41,701,467
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	98,971,570		
	3.2 Section 2, Column 19	(23,686,686)		75,284,884
4.	Total gain (loss) on termination recognized, Section 2, Column 22			1,440,702
5.	Considerations received/(paid) on terminations, Section 2, Column 15			52,103,345
6.	Amortization:			
	6.1 Section 1, Column 19	(18,750,889)		
	6.2 Section 2, Column 21	43,542,428		24,791,539
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0		0
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(99,405)		
	8.2 Section 2, Column 20	0		(99,405)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			136,131,274
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			136,131,274

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(793,990)			
	3.14 Section 1, Column 18, prior year	(1,346,154)	552,164	552,164	
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	(793,990)			
	3.24 Section 1, Column 19, prior year	(1,346,154)	552,164	552,164	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(163,883)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(163,883)	(163,883)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
292505AG9	CDX.NA.IG.21.V1	2	10,000,000	10,623,561	12,672,864	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	15,089	82,065	292505-AG-9	ENCANA CORPORATION	2	10,608,472	12,590,799
88732JAN8	CDX.NA.IG.21.V1	2	7,500,000	8,409,695	9,438,725	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	11,317	61,549	88732J-AN-8	TIME WARNER CABLE INC	2	8,398,378	9,377,176
00114*AH6	CDX.NA.IG.21.V1	2	6,700,000	6,706,783	8,041,352	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	6,783	36,929	00114*-AH-6	AEP TRANSMISSION CO LLC	1	6,700,000	8,004,423
G9284#BD8	CDX.NA.IG.21.V1	2	3,400,000	3,404,527	3,554,023	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	4,527	24,619	G9284#-BD-8	VITOL FINANCE LTD	2	3,400,000	3,529,404
12518*KA7	CDX.NA.IG.27.V1	2	3,700,000	3,974,542	4,896,581	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	274,542	856,218	G0369@-AV-8	ANGLIAN WATER SERVICES LTD	2	3,700,000	4,040,363
		2	3,750,000	3,750,000	3,931,950				0	0	T1890*-AA-8	BARILLA HOLDING SPA	2	3,750,000	3,931,950
		2	2,500,000	2,500,000	2,664,900				0	0	G1591#-AT-9	BRITVIC PLC	2	2,500,000	2,664,900
		2	3,900,000	3,900,000	4,067,427				0	0	C1465*-AL-7	CGI GROUP INC	2	3,900,000	4,067,427
		2	2,600,000	2,600,000	2,599,584				0	0	G3915*-AD-2	FLETCHER BUILDING LIMITED	2	2,600,000	2,599,584
		2	2,500,000	2,500,000	2,663,250				0	0	G3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT	2	2,500,000	2,663,250
		2	2,500,000	2,500,000	2,624,200				0	0	36221*-AA-5	GPT OPERATING PARTNERSHIP LP	2	2,500,000	2,624,200
		2	2,800,000	2,800,000	2,959,544				0	0	419866-E*-5	HAWAIIAN ELECTRIC CO	2	2,800,000	2,959,544
		2	3,900,000	3,900,000	1,786,161				0	0	G4910#-AB-6	INTERSERVE PLC	3	3,900,000	1,786,161
		2	3,500,000	3,500,000	1,576,505				0	0	G4910#-AC-4	INTERSERVE PLC	3	3,500,000	1,576,505
		2	2,500,000	2,500,000	2,433,250				0	0	46574*-AB-5	ITT HOLDINGS LLC	2	2,500,000	2,433,250
		2	3,500,000	3,500,000	3,646,160				0	0	73020*-AE-3	PNG COMPANIES LLC	2	3,500,000	3,646,160
12518*KV1	CDX.NA.IG.27.V1	2	4,900,000	5,229,621	6,234,936	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	329,621	1,027,461	04317@-AS-7	ARTHUR J GALLAGHER & CO	2	4,900,000	5,207,475
		2	10,200,000	10,200,000	9,811,482				0	0	04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC	2	10,200,000	9,811,482
		2	4,000,000	4,000,000	4,171,720				0	0	C1465*-AL-7	CGI GROUP INC	2	4,000,000	4,171,720
		2	4,100,000	4,100,000	4,487,532				0	0	G3646#-AA-1	FORTH PORTS LTD	2	4,100,000	4,487,532
		2	4,000,000	4,000,000	4,378,080				0	0	G3646#-AA-1	FORTH PORTS LTD	2	4,000,000	4,378,080
		2	4,600,000	4,600,000	4,900,380				0	0	G3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT	2	4,600,000	4,900,380
		2	5,500,000	5,500,000	5,300,625				0	0	450636-AA-3	ITR CONCESSION CO LLC	2	5,500,000	5,300,625
		2	3,500,000	3,500,000	3,646,160				0	0	73020*-AE-3	PNG COMPANIES LLC	2	3,500,000	3,646,160
		2	4,400,000	4,400,000	4,567,464				0	0	G9284#-BD-8	VITOL FINANCE LTD	2	4,400,000	4,567,464
12518*KW9	CDX.NA.IG.27.V1	2	24,800,000	25,102,936	23,481,815	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	302,936	941,839	33972P-AA-7	FLNG LIQUEFACTION 2 LLC	2	24,800,000	22,539,976
		2	5,700,000	5,700,000	6,286,131				0	0	419866-E@-3	HAWAIIAN ELECTRIC CO	2	5,700,000	6,286,131
		2	5,500,000	5,500,000	5,903,700				0	0	44930#-AE-9	ICL ISRAEL CHEMICALS LTD	2	5,500,000	5,903,700
		2	5,500,000	5,500,000	5,903,700				0	0	44930#-AE-9	ICL ISRAEL CHEMICALS LTD	2	5,500,000	5,903,700
12518*KX7	CDX.NA.IG.27.V1	2	2,800,000	2,986,797	3,552,036	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	186,797	599,352	G2956@-AK-7	ABP ACQUISITIONS UK LTD	2	2,800,000	2,952,684
		2	2,500,000	2,500,000	2,613,125				0	0	04317@-AQ-1	ARTHUR J GALLAGHER & CO	2	2,500,000	2,613,125
		2	2,600,000	2,600,000	2,771,496				0	0	G1591#-AT-9	BRITVIC PLC	2	2,600,000	2,771,496
		2	3,000,000	3,000,000	3,289,380				0	0	Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD	2	3,000,000	3,289,380
		2	2,500,000	2,500,000	2,598,075				0	0	Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LTD	2	2,500,000	2,598,075
		2	3,600,000	3,600,000	3,805,128				0	0	419866-E*-5	HAWAIIAN ELECTRIC CO	2	3,600,000	3,805,128
		2	2,900,000	2,900,000	3,198,207				0	0	419866-E@-3	HAWAIIAN ELECTRIC CO	2	2,900,000	3,198,207
		2	2,900,000	2,900,000	2,836,200				0	0	46574*-AA-7	ITT HOLDINGS LLC	2	2,900,000	2,836,200
		2	3,600,000	3,600,000	3,503,880				0	0	46574*-AB-5	ITT HOLDINGS LLC	2	3,600,000	3,503,880
12518*NP1	CDX.NA.IG.27.V1	2	3,300,000	4,158,503	5,179,007	12/22/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	858,503	1,575,440	G0369@-AV-8	ANGLIAN WATER SERVICES LTD	2	3,300,000	3,603,567
		2	18,000,000	17,866,891	24,033,960				0	0	26882P-BE-1	ERAC USA FINANCE COMPANY 144A	2	17,866,891	24,033,960
		2	2,500,000	2,500,000	2,598,325				0	0	53621@-AG-1	LION INDUSTRIAL PROPERTIES LP	2	2,500,000	2,598,325
		2	11,700,000	11,700,000	11,177,595				0	0	Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE P	2	11,700,000	11,177,595
		2	6,600,000	6,600,000	6,263,334				0	0	Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P	2	6,600,000	6,263,334
		2	15,000,000	14,962,153	18,754,352				0	0	88732J-AN-8	TIME WARNER CABLE INC	2	14,962,153	18,754,352
		2	13,000,000	13,930,122	16,967,990				0	0	902917-AH-6	WASTE MANAGEMENT INC.	2	13,930,122	16,967,990
9999999 - Totals				252,706,131	271,772,291	XXX	XXX	XXX	1,990,115	5,205,472	XXX	XXX	XXX	250,716,016	266,566,819

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	16	370,850,649	16	370,648,455	16	370,442,830	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	7	116,679,335	7	116,679,335
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	202,194	XXX	205,625	XXX	1,057,364	XXX	1,666,161
7. Ending Inventory	16	370,850,649	16	370,648,455	16	370,442,830	9	252,706,131	9	252,706,131

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	136,131,274	
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)		136,131,274
4.	Part D, Section 1, Column 5	195,184,508	
5.	Part D, Section 1, Column 6	(59,053,234)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	128,761,381	
8.	Part B, Section 1, Column 13	(47,363)	
9.	Total (Line 7 plus Line 8)		128,714,018
10.	Part D, Section 1, Column 8	198,566,754	
11.	Part D, Section 1, Column 9	(69,852,736)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	269,188,655	
14.	Part B, Section 1, Column 20	353,945	
15.	Part D, Section 1, Column 11	269,542,600	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	33,974,833	33,974,833	0	0
2. Cost of cash equivalents acquired	1,374,847,567	746,707,725	628,139,842	0
3. Accrual of discount	166,108	166,108	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	116	116	0	0
6. Deduct consideration received on disposals	1,348,288,975	780,836,016	567,452,959	0
7. Deduct amortization of premium	12,766	12,766	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	60,686,883	0	60,686,883	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	60,686,883	0	60,686,883	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29101		BIRMINGHAM	AL		09/10/2014	4.450	5,456,258	0	0	0	0	0	9,191,119	07/25/2014
29170		FT SMITH	AR		04/29/2015	4.050	789,007	0	0	0	0	0	1,425,000	03/27/2015
29171		HOT SPRINGS	AR		04/29/2015	4.050	1,009,465	0	0	0	0	0	1,637,500	03/27/2015
27218		MESA	AZ		03/27/2003	4.100	907,659	0	0	0	0	0	1,798,387	10/03/2012
27219		MESA	AZ		03/27/2003	3.850	1,037,606	0	0	0	0	0	2,041,755	08/24/2012
27308		MESA	AZ		09/19/2003	3.800	856,445	0	0	0	0	0	1,829,455	10/30/2012
28926		PHOENIX	AZ		04/01/2014	4.410	1,365,937	0	0	0	0	0	2,615,644	03/03/2014
28966		TUCSON	AZ		11/26/2013	4.540	1,999,392	0	0	0	0	0	4,790,874	10/03/2013
29104		PHOENIX	AZ		09/11/2014	3.930	500,000	0	0	0	0	0	1,116,279	08/14/2014
29142		TEMPE	AZ		01/15/2015	4.300	1,840,314	0	0	0	0	0	3,653,509	11/19/2014
29144		YUMA	AZ		01/15/2015	4.300	516,067	0	0	0	0	0	949,912	11/19/2014
29330		GLENDALE	AZ		01/06/2016	4.600	1,564,818	0	0	0	0	0	3,282,353	01/04/2016
29331		CHANDLER	AZ		01/06/2016	4.600	1,954,225	0	0	0	0	0	4,076,471	01/04/2016
29332		PHOENIX	AZ		01/06/2016	4.600	1,746,678	0	0	0	0	0	3,917,647	01/04/2016
29333		GILBERT	AZ		01/06/2016	4.600	1,657,289	0	0	0	0	0	3,652,941	01/04/2016
29334		PHOENIX	AZ		01/06/2016	4.600	1,810,380	0	0	0	0	0	3,970,588	01/04/2016
29463		MESA	AZ		11/01/2016	4.260	675,386	0	0	0	0	0	1,772,581	09/15/2016
29548		Glendale	AZ		06/29/2017	4.400	2,476,893	0	0	0	0	0	8,939,394	12/20/2016
29549		Glendale	AZ		06/29/2017	4.400	2,476,893	0	0	0	0	0	8,939,394	12/20/2016
26718		ANAHEIM	CA		12/29/1998	5.980	462,749	0	0	0	0	0	6,933,333	11/30/2008
26771		HUNTINGTON BEACH	CA		05/26/1999	6.250	9,025,573	0	0	0	0	0	22,355,000	06/27/2008
26832		ROLLING HILLS ESTATES	CA		01/18/2000	6.500	1,378,984	0	0	0	0	0	6,500,000	10/22/2009
26976		SACRAMENTO	CA		04/23/2001	7.450	1,071,937	0	0	0	0	0	5,505,000	03/06/2001
27639		FONTANA	CA		04/22/2005	5.130	261,894	0	0	0	0	0	2,820,374	03/30/2005
27640		WEST COVINA	CA		04/22/2005	5.130	366,878	0	0	0	0	0	4,138,756	03/30/2005
27721		POWAY	CA		08/31/2005	5.320	1,354,474	0	0	0	0	0	6,400,000	07/01/2005
27798		SAN FRANCISCO	CA		11/16/2005	5.540	2,343,255	0	0	0	0	0	17,300,000	08/24/2005
27819		LOS ANGELES	CA		11/18/2005	5.400	1,842,578	0	0	0	0	0	6,500,000	10/31/2005
28033		LOS ANGELES	CA		02/02/2007	5.580	2,113,726	0	0	0	0	0	5,577,586	12/22/2006
28887		LOS ANGELES	CA		05/30/2013	4.220	2,294,461	0	0	0	0	0	6,298,544	04/05/2013
28902		LONG BEACH	CA		06/26/2013	2.990	1,876,259	0	0	0	0	0	10,333,334	04/16/2013
28903		THOUSAND OAKS	CA		06/19/2013	2.990	3,377,266	0	0	0	0	0	10,528,302	04/25/2013
28967		IRVINE	CA		11/07/2013	4.450	4,651,634	0	0	0	0	0	8,571,428	10/02/2013
28973		SAN FRANCISCO	CA		11/26/2013	4.460	4,199,760	0	0	0	0	0	9,039,600	11/20/2013
28977	CF	SAN JOSE	CA		11/26/2013	3.750	6,794,057	0	0	0	0	0	66,750,000	09/23/2013
28982	CF	LOS ALTOS	CA		12/30/2013	4.380	17,970,895	0	0	0	0	0	74,500,000	10/24/2013
28986		HIGHLAND PARK	CA		12/20/2013	4.850	7,833,426	0	0	0	0	0	19,326,008	06/03/2013
28993		CULVER CITY	CA		05/09/2014	4.610	3,356,106	0	0	0	0	0	7,582,400	01/21/2014
28994		SANTA CLARA	CA		02/07/2014	3.990	14,044,841	0	0	0	0	0	28,962,819	10/04/2013
29006		PASADENA	CA		02/25/2014	3.900	15,490,420	0	0	0	0	0	31,342,465	01/03/2014
29007		SAN DIEGO	CA		05/09/2014	5.010	2,304,023	0	0	0	0	0	5,799,726	04/01/2014
29022		RIVERSIDE	CA		05/01/2014	3.000	6,501,514	0	0	0	0	0	14,100,001	12/31/2014
29041		WOODLAND HILLS	CA		05/28/2014	3.830	6,276,478	0	0	0	0	0	14,599,804	03/11/2014
29049		TORRANCE	CA		08/06/2014	4.220	9,687,425	0	0	0	0	0	20,113,427	07/15/2014
29068		SACRAMENTO	CA		07/30/2014	4.850	22,337,562	0	0	0	0	0	38,480,001	06/17/2014
29070		TORRANCE	CA		08/06/2014	4.220	912,654	0	0	0	0	0	1,843,873	06/13/2014
29082		RANCHO CORDOVA	CA		08/08/2014	4.090	5,645,806	0	0	0	0	0	16,600,000	07/24/2014
29100		RESADA	CA		10/14/2014	4.240	2,897,246	0	0	0	0	0	5,236,424	07/25/2014
29112		SANTA MONICA	CA		11/05/2014	4.400	7,623,941	0	0	0	0	0	14,166,667	09/12/2014
29132		SACRAMENTO	CA		12/18/2014	3.750	4,242,174	0	0	0	0	0	9,990,000	10/24/2014
29136		HOLLYWOOD	CA		12/23/2014	2.950	1,107,154	0	0	0	0	0	3,723,838	12/13/2014
29140		SANTEE	CA		01/15/2015	4.300	2,609,545	0	0	0	0	0	4,499,035	11/17/2014
29141		SAN JOSE	CA		01/15/2015	4.300	2,268,747	0	0	0	0	0	4,091,930	11/06/2014
29146		SYLMAR	CA		01/15/2015	4.300	2,619,283	0	0	0	0	0	4,749,561	11/19/2014
29204		SAN FRANCISCO	CA		04/01/2015	3.850	1,425,324	0	0	0	0	0	3,827,586	01/28/2015
29205		LOS ANGELES	CA		05/01/2015	4.000	655,613	0	0	0	0	0	1,754,986	02/11/2015
29206		LOS ANGELES	CA		04/23/2015	4.400	1,240,630	0	0	0	0	0	2,340,800	04/21/2015
29216		PACOIMA	CA		04/29/2015	4.150	1,406,753	0	0	0	0	0	3,820,598	04/15/2015
29217		SYLMAR	CA		04/29/2015	4.150	7,090,033	0	0	0	0	0	19,000,000	04/15/2015
29224		CHATSWORTH	CA		07/01/2015	4.100	11,299,943	0	0	0	0	0	24,350,000	05/28/2015
29239		LOS ANGELES	CA		07/01/2015	4.290	4,408,096	0	0	0	0	0	11,155,000	06/23/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29241		SAN JOSE	CA		08/03/2015	3.750	3,830,552	0	0	0	0	0	10,400,000	05/27/2015
29247		LONG BEACH	CA		08/27/2015	3.480	7,645,697	0	0	0	0	0	64,650,000	06/10/2015
29262		LA HABRA	CA		12/15/2015	4.000	7,423,276	0	0	0	0	0	19,500,000	08/18/2015
29321		ROSEVILLE	CA		01/05/2016	4.330	3,830,521	0	0	0	0	0	7,580,645	12/29/2015
29349		CITY OF INDUSTRY	CA		01/28/2016	4.200	2,826,050	0	0	0	0	0	4,642,619	12/17/2015
29383		LOS ANGELES	CA		04/14/2016	5.400	1,704,699	0	632	0	0	0	7,035,898	03/21/2016
29388		REDONDO BEACH	CA		05/11/2016	4.130	8,199,260	0	0	0	0	0	18,864,518	03/18/2016
29460		ALHAMBRA	CA		08/04/2016	3.900	4,557,672	0	0	0	0	0	19,545,517	07/05/2016
29462		SAN DIEGO	CA		08/03/2016	3.670	3,000,000	0	0	0	0	0	5,005,814	06/08/2016
29550		ENCINITAS	CA		02/07/2017	4.290	7,406,339	0	0	0	0	0	17,400,000	11/18/2016
29603		Garden Grove	CA		06/29/2017	4.550	3,047,664	0	0	0	0	0	6,834,395	03/23/2017
29630		Rialto	CA		11/01/2017	3.650	6,274,189	0	0	0	0	0	11,388,462	08/29/2017
29631		Rancho Cucamonga	CA		11/01/2017	3.650	6,174,599	0	0	0	0	0	11,237,500	08/30/2017
980129		SANTA MONICA	CA		08/07/1998	6.740	52,258	0	0	0	0	0	2,800,000	02/01/1998
2779802		SAN FRANCISCO	CA		12/01/2006	5.970	1,490,089	0	0	0	0	0	17,300,000	08/24/2005
2779803		SAN FRANCISCO	CA		06/15/2007	6.140	1,523,099	0	0	0	0	0	17,300,000	08/24/2005
10201155		CARSON	CA		03/18/2002	7.056	705,163	0	0	0	0	0	4,000,000	08/09/2001
28918	CF	DENVER	CO		08/20/2013	4.250	15,221,069	0	0	0	0	0	33,000,000	08/02/2013
28989		FORT COLLINS	CO		12/27/2013	4.500	8,578,601	0	0	0	0	0	14,741,905	11/26/2013
29081		PARKER	CO		07/29/2014	4.700	12,536,962	0	0	0	0	0	29,715,269	07/02/2014
29093		BOULDER	CO		12/24/2014	5.200	12,694,814	0	0	0	0	0	41,000,002	08/29/2014
29117		LITTLETON	CO		05/01/2015	4.140	2,813,258	0	0	0	0	0	5,381,818	03/18/2015
29644		Denver	CO		11/28/2017	5.996	1,788,321	0	0	0	0	0	3,569,343	08/31/2017
2909302		BOULDER	CO		11/23/2015	8.200	4,231,604	0	0	0	0	0	44,000,000	08/19/2015
27159		GRANBY	CT		12/03/2002	7.000	3,122,320	0	0	0	0	0	8,140,000	11/01/2002
27169		BLOOMFIELD	CT		12/16/2002	7.000	1,744,825	0	0	0	0	0	4,125,000	09/23/2002
27818		DANBURY	CT		01/06/2006	5.750	3,480,011	0	0	0	0	0	7,700,000	12/01/2005
29045		VERNON	CT		07/15/2014	4.240	6,257,298	0	0	0	0	0	18,878,379	04/29/2014
29050		VERNON	CT		07/15/2014	4.240	1,383,192	0	0	0	0	0	18,878,379	04/29/2014
29051		VERNON	CT		07/15/2014	4.240	1,844,256	0	0	0	0	0	18,878,379	04/29/2014
29080		GREENWICH	CT		10/10/2014	4.070	8,968,061	0	0	0	0	0	18,418,367	06/12/2014
29413		STAMFORD	CT		07/20/2016	3.890	7,282,736	0	0	0	0	0	15,048,483	03/30/2016
29115		WASHINGTON	DC		10/31/2014	4.020	2,358,869	0	0	0	0	0	4,602,273	09/18/2014
29377		WASHINGTON	DC		03/22/2016	4.300	2,880,674	0	0	0	0	0	7,285,840	03/15/2016
29359		NEWARK	DE		01/11/2016	3.800	500,000	0	0	0	0	0	1,144,480	12/23/2015
26606		FT MYERS	FL		06/26/1998	6.270	2,905,526	0	0	0	0	0	15,700,000	05/06/2008
26883		TAVERNIER	FL		07/10/2000	8.050	1,470,432	0	0	0	0	0	8,800,000	06/01/2000
27433		TEQUESTA	FL		11/19/2004	6.220	1,235,696	0	0	0	0	0	21,865,000	09/25/2004
27761		ATLANTIC BEACH	FL		10/04/2005	5.170	643,039	0	0	0	0	0	3,700,000	07/11/2005
28921		ORLANDO	FL		07/30/2013	4.350	4,370,307	0	0	0	0	0	8,031,981	07/02/2013
28922		NEWPORT RICHEY	FL		07/30/2013	4.350	2,185,154	0	0	0	0	0	4,069,010	06/12/2013
28927		BRADENTON	FL		04/01/2014	4.410	1,456,999	0	0	0	0	0	2,682,178	03/11/2014
28928		SARASOTA	FL		09/20/2013	4.370	1,199,634	0	0	0	0	0	2,139,257	07/09/2013
29035		TAMPA	FL		05/01/2014	4.750	4,429,171	0	0	0	0	0	8,333,333	04/13/2014
29083		NAPLES	FL		08/28/2014	5.500	3,473,460	0	0	0	0	0	12,119,118	07/01/2014
29109		MIAMI	FL		01/02/2015	4.560	17,000,000	0	0	0	0	0	38,371,428	08/16/2014
29174		ST. AUGUSTINE	FL		03/30/2015	4.100	551,460	0	0	0	0	0	1,057,333	02/28/2015
29176		ST. AUGUSTINE	FL		03/30/2015	4.100	322,998	0	0	0	0	0	613,600	03/17/2015
29177		JACKSONVILLE	FL		03/30/2015	4.100	598,728	0	0	0	0	0	1,092,000	03/17/2015
29178		JACKSONVILLE	FL		03/30/2015	4.100	456,924	0	0	0	0	0	823,333	03/12/2015
29179		ORANGE PARK	FL		03/30/2015	4.100	294,637	0	0	0	0	0	546,000	03/19/2015
29180		JACKSONVILLE	FL		03/30/2015	4.100	1,323,505	0	0	0	0	0	2,387,667	03/18/2015
29181		PONTE VEDRA	FL		03/30/2015	4.100	827,190	0	0	0	0	0	1,482,000	03/16/2015
29182		JACKSONVILLE	FL		03/30/2015	4.100	814,586	0	0	0	0	0	1,490,667	03/09/2015
29183		JACKSONVILLE	FL		03/30/2015	4.100	299,364	0	0	0	0	0	589,333	03/13/2015
29184		JACKSONVILLE	FL		03/30/2015	4.100	724,776	0	0	0	0	0	1,312,133	03/18/2015
29185		JACKSONVILLE	FL		03/30/2015	4.100	598,728	0	0	0	0	0	1,100,667	03/16/2015
29186		JACKSONVILLE	FL		03/30/2015	4.100	772,044	0	0	0	0	0	1,386,667	03/09/2015
29187		JACKSONVILLE	FL		03/30/2015	4.100	456,924	0	0	0	0	0	849,333	03/16/2015
29188		JACKSONVILLE	FL		03/30/2015	4.100	445,895	0	0	0	0	0	823,333	03/09/2015
29189		JACKSONVILLE	FL		03/30/2015	4.100	712,802	0	0	0	0	0	1,300,000	03/09/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29190		JACKSONVILLE	FL		03/30/2015	4.100	403,354	0	0	0	0	0	729,733	03/12/2015
29191		JACKSONVILLE	FL		03/30/2015	4.100	371,684	0	0	0	0	0	726,267	03/12/2015
29192		ST. AUGUSTINE	FL		03/30/2015	4.100	617,951	0	0	0	0	0	1,144,000	02/28/2015
29193		JACKSONVILLE	FL		03/30/2015	4.100	564,065	0	0	0	0	0	1,059,067	03/17/2015
29194		JACKSONVILLE	FL		03/30/2015	4.100	659,389	0	0	0	0	0	1,282,667	03/09/2015
29212		MIAMI	FL		05/08/2015	4.100	911,997	0	0	0	0	0	1,620,000	04/10/2015
29285		JACKSONVILLE	FL		01/12/2016	4.320	696,594	0	0	0	0	0	1,338,525	12/16/2015
29286		JACKSONVILLE	FL		01/12/2016	4.320	3,065,015	0	0	0	0	0	5,237,705	12/15/2015
29287		JACKSONVILLE	FL		01/12/2016	4.320	2,229,102	0	0	0	0	0	5,034,016	10/29/2015
29288		JACKSONVILLE	FL		01/12/2016	4.320	766,254	0	0	0	0	0	1,513,115	10/26/2015
29289		ST. AUGUSTINE	FL		01/12/2016	4.320	1,699,690	0	0	0	0	0	2,822,541	12/15/2015
29290		JACKSONVILLE	FL		01/12/2016	4.320	891,641	0	0	0	0	0	1,644,057	12/15/2015
29291		YULEE	FL		01/12/2016	4.320	1,103,405	0	0	0	0	0	2,618,852	10/22/2015
29292		JACKSONVILLE	FL		01/12/2016	4.320	738,390	0	0	0	0	0	1,338,525	10/31/2015
29293		PONTE VEDRA	FL		01/12/2016	4.320	626,935	0	0	0	0	0	1,047,541	12/15/2015
29294		ORANGE PARK	FL		01/12/2016	4.320	390,093	0	0	0	0	0	872,951	10/26/2015
29295		JACKSONVILLE	FL		01/12/2016	4.320	877,709	0	0	0	0	0	1,920,492	12/16/2015
29296		ST. AUGUSTINE	FL		01/12/2016	4.320	707,740	0	0	0	0	0	1,804,098	10/31/2015
29297		ST. AUGUSTINE	FL		01/12/2016	4.320	2,842,105	0	0	0	0	0	4,772,131	12/17/2015
29298		JACKSONVILLE	FL		01/12/2016	4.320	2,243,034	0	0	0	0	0	3,870,082	12/17/2015
29299		JACKSONVILLE	FL		01/12/2016	4.320	766,254	0	0	0	0	0	2,255,123	10/15/2015
29300		ATLANTIC BEACH	FL		01/12/2016	4.320	961,300	0	0	0	0	0	2,095,082	10/15/2015
29301		JACKSONVILLE	FL		01/12/2016	4.320	808,049	0	0	0	0	0	1,454,918	10/31/2015
29302		JACKSONVILLE	FL		01/12/2016	4.320	1,086,687	0	0	0	0	0	1,862,295	12/15/2015
29303		JACKSONVILLE	FL		01/12/2016	4.320	863,777	0	0	0	0	0	1,629,508	12/17/2015
29304		JACKSONVILLE	FL		01/12/2016	4.320	445,820	0	0	0	0	0	1,402,541	12/16/2015
29305		JACKSONVILLE	FL		01/12/2016	4.320	1,407,121	0	0	0	0	0	2,677,049	12/17/2015
29306		JACKSONVILLE	FL		01/12/2016	4.320	3,106,811	0	0	0	0	0	5,674,180	12/15/2015
29307		JACKSONVILLE	FL		01/12/2016	4.320	1,504,644	0	0	0	0	0	3,491,803	10/31/2015
29308		JACKSONVILLE	FL		01/12/2016	4.320	1,448,916	0	0	0	0	0	2,415,164	12/15/2015
29309		CALLAHAN	FL		01/12/2016	4.320	515,480	0	0	0	0	0	960,246	11/06/2015
29310		JACKSONVILLE	FL		01/12/2016	4.320	1,212,074	0	0	0	0	0	3,462,705	12/16/2015
29311		ST. AUGUSTINE	FL		01/12/2016	4.320	989,164	0	0	0	0	0	2,036,885	12/15/2015
29317		LONGWOOD	FL		11/20/2015	4.400	11,684,338	0	0	0	0	0	20,900,000	10/16/2015
29417		MELBOURNE	FL		06/09/2016	3.825	213,012	0	0	0	0	0	372,414	03/30/2016
29418		MELBOURNE	FL		06/09/2016	3.825	203,027	0	0	0	0	0	372,414	03/30/2016
29421		MELBOURNE	FL		06/09/2016	3.825	319,518	0	0	0	0	0	620,690	03/30/2016
29428		MELBOURNE	FL		06/09/2016	3.825	296,219	0	0	0	0	0	551,724	03/30/2016
29438		MELBOURNE	FL		06/09/2016	3.825	322,846	0	0	0	0	0	482,759	03/30/2016
29441		MELBOURNE	FL		06/09/2016	3.825	752,198	0	0	0	0	0	1,351,724	03/30/2016
29443		MELBOURNE	FL		06/09/2016	3.825	242,967	0	0	0	0	0	386,207	03/30/2016
29461		MIAMI BEACH	FL		07/14/2016	4.500	2,133,333	0	0	0	0	0	4,341,666	06/10/2016
29465		WINTER HAVEN	FL		09/09/2016	5.950	1,335,855	0	0	0	0	0	3,305,556	07/17/2016
29466		CLEARWATER	FL		09/09/2016	5.950	1,423,452	0	0	0	0	0	2,738,889	08/11/2016
29467		VALRICO	FL		09/09/2016	5.950	197,093	0	0	0	0	0	383,333	07/17/2016
29634		Daytona Beach	FL		11/02/2017	4.390	3,000,000	0	0	0	0	0	6,097,959	08/25/2017
2946102		MIAMI BEACH	FL		06/09/2017	5.096	145,617	0	0	0	0	0	4,341,666	06/10/2016
28987		ATLANTA	GA		12/12/2013	4.120	7,889,731	0	0	0	0	0	20,718,750	12/09/2013
29135		DULUTH	GA		12/23/2014	2.950	2,755,010	0	0	0	0	0	6,715,117	12/13/2014
29197		PERRY	GA		03/27/2015	3.900	946,000	0	0	0	0	0	1,860,000	02/24/2015
29248		WOODSTOCK	GA		07/31/2015	3.450	643,404	0	0	0	0	0	1,146,064	07/27/2015
29249		MARIETTA	GA		07/31/2015	3.450	631,915	0	0	0	0	0	1,111,596	07/27/2015
29250		ALPHARETTA	GA		07/31/2015	3.450	706,596	0	0	0	0	0	1,255,213	07/27/2015
29251		LILBURN	GA		07/31/2015	3.450	718,085	0	0	0	0	0	1,281,064	07/27/2015
29663		Iowa City	IA		12/15/2017	5.577	6,813,093	0	0	0	0	0	10,685,567	11/21/2017
29107	CF	BOISE	ID		10/29/2014	3.860	9,985,833	0	0	0	0	0	18,800,000	10/03/2014
29018	CF	CHICAGO	IL		06/02/2014	4.400	13,716,459	0	0	0	0	0	37,400,000	03/06/2014
29042		ARLINGTON HEIGHTS	IL		05/01/2014	3.720	4,282,701	0	0	0	0	0	9,205,480	04/10/2014
29047		LISLE	IL		06/19/2014	4.300	7,813,963	0	0	0	0	0	13,125,381	05/27/2014
29052		LISLE	IL		06/19/2014	4.300	4,270,422	0	0	0	0	0	8,275,127	05/27/2014
29053		LISLE	IL		06/19/2014	4.300	3,579,886	0	0	0	0	0	6,513,198	05/27/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29054		LISLE	IL		06/19/2014	4.300	6,142,139	0	0	0	0	0	11,046,700	05/27/2014
29057		MELROSE	IL		07/09/2014	4.180	9,723,890	0	0	0	0	0	20,740,490	04/22/2014
29078	CF	CHICAGO	IL		09/08/2014	4.250	12,490,348	0	0	0	0	0	23,300,000	08/07/2014
29127		BURR RIDGE	IL		12/05/2014	5.100	1,927,072	0	0	0	0	0	8,552,486	10/27/2014
29337		CHICAGO	IL		01/06/2016	4.270	20,000,000	0	0	0	0	0	47,723,076	12/14/2015
29491		CHICAGO	IL		12/23/2016	7.000	664,719	0	0	0	0	0	2,824,122	10/12/2016
29583		CHICAGO	IL		04/20/2017	5.150	931,990	0	0	0	0	0	11,482,258	07/01/2019
2912702		BURR RIDGE	IL		12/05/2014	6.452	620,301	0	0	0	0	0	8,552,486	10/27/2014
29079		INDIANAPOLIS	IN		08/01/2014	4.110	1,953,474	0	0	0	0	0	3,076,923	06/23/2014
27416		WICHITA	KS		08/05/2004	5.850	699,057	0	0	0	0	0	7,500,000	07/02/2004
27548		WICHITA	KS		03/31/2005	5.420	1,066,706	0	0	0	0	0	7,650,000	01/25/2005
28532		LEAWOOD	KS		01/17/2012	5.000	4,512,874	0	0	0	0	0	9,025,973	11/17/2011
28787		LEAWOOD	KS		10/25/2012	4.250	2,236,477	0	0	0	0	0	3,896,053	09/12/2012
29118		WICHITA	KS		11/18/2014	3.960	2,279,966	0	0	0	0	0	4,178,981	10/27/2014
29200		COVINGTON	LA		03/27/2015	3.900	753,067	0	0	0	0	0	1,513,333	02/25/2015
29143		DENNIS	MA		01/15/2015	4.300	759,495	0	0	0	0	0	1,329,877	01/09/2015
29172		NEWTON	MA		06/01/2015	3.500	9,097,528	0	0	0	0	0	72,000,000	05/18/2015
29202		CHICOPEE	MA		03/27/2015	3.900	519,200	0	0	0	0	0	1,093,333	02/24/2015
27239	CF	ELKRIDGE	MD		05/07/2003	3.850	6,001,314	0	0	0	0	0	23,300,000	05/06/2013
27502		COLLEGE PARK	MD		03/15/2005	5.680	1,253,704	0	0	0	0	0	5,800,000	12/08/2004
29125		GREENBELT	MD		01/16/2015	4.750	2,796,614	0	0	0	0	0	5,168,291	12/26/2014
29219		GAITHERSBURG	MD		05/20/2015	3.850	6,562,600	0	0	0	0	0	15,000,000	04/24/2015
29376		BOWIE	MD		03/21/2016	4.560	1,925,654	0	0	0	0	0	4,337,500	03/03/2016
26672		KALAMAZOO	MI		11/13/1998	7.010	313,837	0	0	0	0	0	8,600,000	10/01/1998
27399		WASHINGTON	MI		06/22/2004	5.040	289,003	0	0	0	0	0	4,250,000	04/05/2004
28984		ANN ARBOR	MI		12/18/2013	4.270	12,306,400	0	0	0	0	0	24,656,862	11/25/2013
29034		ROCHESTER HILLS	MI		05/01/2014	3.720	3,385,373	0	0	0	0	0	7,276,713	12/31/2013
29523		ANN ARBOR	MI		03/21/2017	3.400	2,000,000	0	0	0	0	0	4,879,581	09/28/2016
29615		Canton	MI		09/08/2017	5.432	3,500,000	0	0	0	0	0	10,937,500	11/21/2016
2667202		KALAMAZOO	MI		04/13/2000	8.740	167,769	0	0	0	0	0	8,600,000	10/01/1998
26857		APPLE VALLEY	MN		03/30/2000	7.390	2,151,302	0	0	0	0	0	13,825,895	10/08/2000
26874		WAITE PARK	MN		06/12/2000	5.590	84,477	0	(91)	0	0	0	153,889	07/13/2010
27331		SHOREWOOD	MN		11/04/2003	5.700	2,606,432	0	0	0	0	0	8,750,000	09/22/2003
28975		MINNEAPOLIS	MN		01/06/2014	4.830	3,080,668	0	0	0	0	0	5,292,403	11/19/2013
29099		MINNETONKA	MN		11/03/2014	4.120	5,865,560	0	0	0	0	0	10,092,614	09/16/2014
29106		MAPLEWOOD	MN		09/24/2014	4.010	1,412,742	0	0	0	0	0	2,500,000	09/02/2014
29510		MINNEAPOLIS	MN		01/03/2017	3.610	3,916,594	0	0	0	0	0	7,437,037	11/11/2016
29610		Bloomington	MN		06/29/2017	5.622	1,302,326	0	0	0	0	0	3,522,481	06/02/2017
2685702		APPLE VALLEY	MN		10/27/2000	8.020	2,374,644	0	0	0	0	0	15,174,105	10/08/2000
28891		KANSAS CITY	MO		06/06/2013	3.700	509,315	0	0	0	0	0	994,413	05/08/2013
28892		KANSAS CITY	MO		06/06/2013	3.700	230,956	0	0	0	0	0	440,563	05/08/2013
28893		KANSAS CITY	MO		06/06/2013	3.700	247,870	0	0	0	0	0	440,563	05/08/2013
28894		KANSAS CITY	MO		06/06/2013	3.700	338,735	0	0	0	0	0	654,550	05/08/2013
28895		KANSAS CITY	MO		06/06/2013	3.700	360,715	0	0	0	0	0	825,740	05/08/2013
2721703		KANSAS CITY	MO		07/27/2011	6.150	12,502,022	0	0	0	0	0	37,135,000	01/17/2003
26611		HUNTERSVILLE	NC		07/13/1998	6.980	217,216	0	0	0	0	0	5,050,000	06/01/1998
26628		CHARLOTTE	NC		08/28/1998	6.860	301,571	0	0	0	0	0	6,100,000	08/01/1998
27458		KINGS MOUNTAIN	NC		12/09/2004	5.470	769,088	0	0	0	0	0	5,300,000	11/23/2004
28924		CEDAR POINT	NC		04/01/2014	4.710	578,385	0	0	0	0	0	850,897	12/24/2013
28925		NEWPORT	NC		04/01/2014	4.710	1,602,412	0	0	0	0	0	2,599,010	12/24/2013
28969	CF	CHARLOTTE	NC		10/18/2013	4.950	15,952,381	0	0	0	0	0	31,300,000	07/18/2013
28974		RALEIGH	NC		11/25/2013	5.230	2,416,831	0	0	0	0	0	4,344,444	10/25/2013
29002		CHARLOTTE	NC		03/06/2014	4.700	6,155,321	0	0	0	0	0	21,073,685	01/03/2014
29203		KANNAPOLIS	NC		03/27/2015	3.900	528,800	0	0	0	0	0	1,113,333	02/24/2015
29259		ASHEVILLE	NC		10/28/2015	4.390	2,795,494	0	0	0	0	0	5,625,000	07/15/2015
29454		CHARLOTTE	NC		07/06/2016	3.910	1,144,574	0	0	0	0	0	2,072,727	06/23/2016
29455		CHARLOTTE	NC		07/06/2016	9.750	297,619	0	0	0	0	0	2,072,727	06/23/2016
29619		Wilmington	NC		10/05/2017	4.090	11,982,986	0	0	0	0	0	19,606,451	07/24/2017
26834		LINCOLN	NE		02/01/2000	7.330	1,444,245	0	(15,432)	0	0	0	10,150,000	01/01/2000
29001		ELKHORN	NE		02/21/2014	5.450	5,183,037	0	0	0	0	0	10,074,074	01/28/2014
26805		PENNSAUKEN	NJ		09/13/1999	7.670	222,913	0	0	0	0	0	1,790,000	07/01/1999

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
26806		HAINESPORT	NJ		09/13/1999	7.670	378,204	0	0	0	0	0	3,200,000	07/01/1999
26833		BURLINGTON	NJ		01/26/2000	8.310	481,097	0	0	0	0	0	3,180,000	10/01/1999
27410		MILLBURN	NJ		06/07/2004	5.790	905,064	0	0	0	0	0	4,710,000	05/12/2004
29043		BURLINGTON	NJ		07/01/2014	4.370	8,638,192	0	0	0	0	0	16,038,667	06/25/2014
29120		KINNELON	NJ		12/15/2014	3.850	1,305,267	0	0	0	0	0	2,584,556	11/20/2014
29131		WYCKOFF	NJ		12/15/2014	3.850	980,647	0	0	0	0	0	1,914,486	11/10/2014
29133		MIDLAND PARK	NJ		12/15/2014	3.850	2,470,280	0	0	0	0	0	5,085,354	11/10/2014
29134		POMPTON LAKES	NJ		12/15/2014	3.850	2,333,419	0	0	0	0	0	4,307,594	11/10/2014
29497		SUMMIT	NJ		02/15/2017	3.440	5,492,559	0	0	0	0	0	11,368,000	11/02/2016
29624		Moorestown	NJ		09/29/2017	4.361	8,493,789	0	0	0	0	0	15,808,824	08/28/2017
29658		New Milford	NJ		12/14/2017	3.720	13,600,000	0	0	0	0	0	39,644,000	11/07/2017
29033		LAS VEGAS	NV		06/05/2014	4.110	6,229,069	0	0	0	0	0	16,271,429	03/12/2014
26993		HERKIMER	NY		05/31/2001	7.340	4,866,114	0	0	0	0	0	15,400,000	05/09/2001
27047		HENRIETTA	NY		10/18/2001	7.550	557,555	0	0	0	0	0	5,295,000	07/12/2001
27330		NEW HARTFORD	NY		10/30/2003	5.750	1,065,271	0	0	0	0	0	16,740,000	09/06/2003
28981		RIVERHEAD	NY		02/19/2014	4.230	4,996,405	0	0	0	0	0	10,882,142	11/01/2013
29003		NEW YORK	NY		05/12/2014	4.750	16,240,253	0	0	0	0	0	33,029,633	03/19/2014
29014		NEW YORK	NY		05/08/2014	4.750	7,698,185	0	0	0	0	0	17,966,667	03/17/2014
29073		BROOKLYN CENTER	NY		08/08/2014	3.990	29,276,781	0	0	0	0	0	49,028,572	06/02/2014
26490		CINCINNATI	OH		06/04/1997	4.750	1,763,742	0	0	0	0	0	17,500,000	05/04/2005
28561		BROADVIEW HEIGHTS	OH		05/03/2012	5.000	1,141,866	0	0	0	0	0	2,056,923	04/10/2012
28938		DUBLIN	OH		10/31/2013	4.430	2,561,868	0	0	0	0	0	4,438,000	09/24/2013
28940		DUBLIN	OH		10/31/2013	4.430	1,317,017	0	0	0	0	0	2,302,000	09/24/2013
28941		WESTERVILLE	OH		10/31/2013	4.430	2,020,629	0	0	0	0	0	3,598,000	09/25/2013
28942		COLUMBUS	OH		10/31/2013	4.430	1,407,223	0	0	0	0	0	2,564,000	09/24/2013
28943	CF	COLUMBUS	OH		10/18/2013	4.660	8,552,027	0	0	0	0	0	13,680,000	08/09/2013
28995		BEACHWOOD	OH		02/20/2014	4.140	4,083,243	0	0	0	0	0	13,846,153	02/07/2014
29196		CANTON	OH		03/27/2015	3.900	964,533	0	0	0	0	0	2,093,333	02/24/2015
29201		COLUMBUS	OH		03/27/2015	3.900	542,133	0	0	0	0	0	1,180,000	02/24/2015
29244		MAYFIELD HEIGHTS	OH		12/01/2015	3.850	9,824,072	0	0	0	0	0	19,700,000	09/16/2015
29532		COLUMBUS	OH		03/30/2017	3.400	5,000,000	0	0	0	0	0	9,240,506	01/04/2017
2649002		CINCINNATI	OH		07/21/2005	5.910	7,032,503	0	0	0	0	0	17,500,000	05/04/2005
20024868		NEW ALBANY	OH		12/31/2000	7.250	22,025	0	558	0	0	0	1,250,000	12/15/1998
29198		OKLAHOMA CITY	OK		03/27/2015	3.900	781,067	0	0	0	0	0	1,733,333	02/23/2015
27431		WILSONVILE	OR		08/02/2004	6.400	2,920,100	0	0	0	0	0	5,591,398	06/07/2004
28919		EUGENE	OR		08/13/2013	4.580	5,117,232	0	0	0	0	0	12,770,133	06/19/2013
29173		PORTLAND	OR		09/01/2015	4.500	4,628,599	0	0	0	0	0	9,121,855	08/14/2015
26792		SOUTH STRABANE	PA		08/05/1999	7.100	1,438,637	0	0	0	0	0	13,500,000	09/23/2002
27507		WILLOW GROVE	PA		04/29/2005	5.250	7,437,950	0	0	0	0	0	32,142,857	07/14/2016
27876		WILLOW GROVE	PA		09/29/2006	5.450	4,006,678	0	0	0	0	0	11,249,700	08/17/2006
28900		HORSHAM	PA		06/28/2013	3.400	872,143	0	0	0	0	0	1,793,846	05/17/2013
28978		SOUTH PARK	PA		05/01/2014	5.000	1,328,532	0	0	0	0	0	3,750,000	04/14/2014
28980		MONROEVILLE	PA		03/14/2014	4.900	1,322,456	0	0	0	0	0	3,140,000	01/28/2014
29046		ALLENTOWN	PA		09/11/2014	4.410	13,511,140	0	0	0	0	0	22,636,697	06/30/2014
29149		MECHANICSBURG	PA		02/02/2015	4.150	397,182	0	0	0	0	0	1,025,172	11/03/2014
29150		MECHANICSBURG	PA		02/02/2015	4.150	574,756	0	0	0	0	0	1,456,989	01/01/2015
29151		LANCASTER	PA		02/02/2015	4.150	303,720	0	0	0	0	0	789,390	01/14/2015
29152		LANCASTER	PA		02/02/2015	4.150	355,121	0	0	0	0	0	903,300	01/14/2015
29153		CAMP HILL	PA		02/02/2015	4.150	391,334	0	0	0	0	0	3,075,462	01/14/2015
29154		CAMP HILL	PA		02/02/2015	4.150	150,691	0	0	0	0	0	399,992	01/14/2015
29156		CAMP HILL	PA		02/02/2015	4.150	147,190	0	0	0	0	0	731,127	01/14/2015
29195		SEVEN FIELDS	PA		03/27/2015	3.900	1,004,000	0	0	0	0	0	2,120,000	02/24/2015
29265		LEVITTOWN	PA		09/11/2015	3.820	7,198,069	0	0	0	0	0	17,300,000	08/07/2015
29415		FOLCROFT	PA		06/09/2016	3.825	1,442,489	0	0	0	0	0	2,358,621	04/01/2016
29416		SHARON HILL	PA		06/09/2016	3.825	1,131,625	0	0	0	0	0	1,806,896	04/01/2016
29419		SHARON HILL	PA		06/09/2016	3.825	728,900	0	0	0	0	0	1,434,483	03/25/2016
29420		CHADDS FORD	PA		06/09/2016	3.825	918,613	0	0	0	0	0	1,379,310	03/25/2016
29422		CHADDS FORD	PA		06/09/2016	3.825	468,626	0	0	0	0	0	813,793	03/25/2016
29423		FOLCROFT	PA		06/09/2016	3.825	945,240	0	0	0	0	0	1,958,621	04/01/2016
29424		FOLCROFT	PA		06/09/2016	3.825	406,054	0	0	0	0	0	813,793	04/01/2016
29425		CHADDS FORD	PA		06/09/2016	3.825	605,752	0	0	0	0	0	1,006,897	03/25/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29426		FOLCROFT	PA		06/09/2016	3.825	359,457	0	0	0	0	0	537,931	04/01/2016
29427		CHADDS FORD	PA		06/09/2016	3.825	592,439	0	0	0	0	0	1,158,621	03/25/2016
29429		SHARON HILL	PA		06/09/2016	3.825	439,337	0	0	0	0	0	620,690	04/01/2016
29430		FOLCROFT	PA		06/09/2016	3.825	472,620	0	0	0	0	0	717,241	04/01/2016
29431		SHARON HILL	PA		06/09/2016	3.825	419,367	0	0	0	0	0	855,172	04/01/2016
29432		MEDIA	PA		06/09/2016	3.825	256,280	0	0	0	0	0	400,000	04/04/2016
29433		CHADDS FORD	PA		06/09/2016	3.825	419,367	0	0	0	0	0	813,793	03/25/2016
29434		FOLCROFT	PA		06/09/2016	3.825	83,208	0	0	0	0	0	179,310	04/01/2016
29435		SHARON HILL	PA		06/09/2016	3.825	302,876	0	0	0	0	0	675,862	04/01/2016
29436		SHARON HILL	PA		06/09/2016	3.825	758,854	0	0	0	0	0	1,144,828	04/01/2016
29437		SHARON HILL	PA		06/09/2016	3.825	1,550,992	0	0	0	0	0	2,634,483	04/01/2016
29439		SHARON HILL	PA		06/09/2016	3.825	339,488	0	0	0	0	0	524,138	04/01/2016
29440		CHADDS FORD	PA		06/09/2016	3.825	668,990	0	0	0	0	0	993,103	04/01/2016
29442		SHARON HILL	PA		06/09/2016	3.825	778,824	0	0	0	0	0	1,227,586	04/01/2016
29444		CHADDS FORD	PA		06/09/2016	3.825	1,770,660	0	0	0	0	0	3,434,483	03/24/2016
29445		CHADDS FORD	PA		06/09/2016	3.825	1,094,348	0	0	0	0	0	1,737,931	03/25/2016
29522		CRANBERRY TOWNSHIP	PA		01/19/2017	3.760	3,886,377	0	0	0	0	0	7,339,394	12/07/2016
29560		New Kensington	PA		05/30/2017	6.829	1,000,000	0	0	0	0	0	1,698,925	02/07/2017
2679202		SOUTH STRABANE	PA		11/07/2002	7.660	54,163	0	0	0	0	0	13,500,000	09/23/2002
2750702		WILLOW GROVE	PA		06/28/2007	5.750	724,598	0	0	0	0	0	32,142,858	07/14/2016
2750703		WILLOW GROVE	PA		09/06/2016	4.750	4,285,714	0	0	0	0	0	32,142,857	07/14/2016
20024779		GREENSBURG	PA		12/20/2000	7.300	173,997	0	1,953	0	0	0	8,260,000	01/15/1998
50002390		GOSHEN	PA		08/22/2003	5.440	518,570	0	0	0	0	0	3,000,000	10/01/2001
27613		NORTH PROVIDENCE	RI		08/30/2005	6.280	1,772,703	0	0	0	0	0	7,900,000	07/11/2005
29199		COLUMBIA	SC		03/27/2015	3.900	795,200	0	0	0	0	0	1,753,333	02/24/2015
26634		HOUSTON	TX		09/04/1998	7.210	1,344,673	0	0	0	0	0	4,575,000	07/16/1998
26948		DALLAS	TX		01/30/2001	7.950	872,488	0	0	0	0	0	4,444,000	06/01/2001
27099		FRIENDSWOOD	TX		05/16/2002	7.190	4,296,566	0	0	0	0	0	9,755,000	03/27/2002
28083		KATY	TX		06/27/2007	5.890	1,007,578	0	0	0	0	0	3,850,000	03/16/2007
29017		SAN ANTONIO	TX		07/02/2014	4.180	4,325,056	0	0	0	0	0	7,855,844	03/24/2014
29056		DALLAS	TX		06/13/2014	4.610	3,156,766	0	0	0	0	0	6,795,505	05/02/2014
29058		ARLINGTON	TX		06/13/2014	4.610	3,156,766	0	0	0	0	0	6,257,528	06/04/2014
29059		RICHARDSON	TX		06/13/2014	4.610	7,591,271	0	0	0	0	0	12,098,426	06/04/2014
29060		HOUSTON	TX		06/13/2014	4.610	4,782,125	0	0	0	0	0	8,737,078	06/04/2014
29108		SPRING	TX		10/30/2014	4.500	1,459,980	0	431	0	0	0	2,147,727	08/20/2014
29130		HOUSTON	TX		12/09/2014	3.900	1,500,000	0	0	0	0	0	2,734,122	11/26/2014
29145		WESLACO	TX		01/15/2015	4.300	486,855	0	0	0	0	0	876,842	11/14/2014
29166		LUFKIN	TX		04/29/2015	4.050	1,218,320	0	0	0	0	0	2,293,750	03/31/2015
29169		WACO	TX		04/29/2015	4.050	522,137	0	0	0	0	0	1,012,500	03/10/2015
29261		SOCORRO	TX		09/10/2015	3.950	2,766,594	0	0	0	0	0	4,586,667	07/16/2015
29448		HOUSTON	TX		07/13/2016	3.710	1,885,579	0	0	0	0	0	3,974,857	03/11/2016
29469		CARROLLTON	TX		10/28/2016	3.600	14,533,252	0	0	0	0	0	23,985,897	06/27/2016
29470		CARROLLTON	TX		10/28/2016	3.600	12,400,000	0	0	0	0	0	20,182,979	06/27/2016
29501		SAN ANTONIO	TX		01/03/2017	3.710	979,437	0	0	0	0	0	1,750,000	09/16/2016
29617		Mesquite	TX		08/30/2017	4.050	407,152	0	0	0	0	0	1,208,750	07/21/2017
29645		Baytown	TX		12/07/2017	3.530	30,338,461	0	0	0	0	0	58,731,077	09/14/2017
2694802		DALLAS	TX		04/04/2001	8.000	1,321,684	0	0	0	0	0	5,556,000	06/01/2001
20007		WEST JORDAN	UT		07/28/2014	7.770	756,629	0	899	0	0	0	1,005,000	03/01/2007
28933		SALT LAKE CITY	UT		11/22/2013	4.750	3,979,292	0	0	0	0	0	6,970,000	08/12/2013
28937		DRAPER	UT		10/28/2014	5.000	4,407,110	0	808	0	0	0	8,796,775	08/23/2014
29110	CF	SALT LAKE CITY	UT		10/29/2014	3.710	5,286,390	0	0	0	0	0	15,700,000	09/30/2014
29111	CF	SANDY	UT		10/29/2014	3.710	4,176,436	0	0	0	0	0	20,000,000	09/25/2014
29233		LOGAN	UT		06/10/2015	3.500	6,762,373	0	0	0	0	0	15,200,000	03/24/2015
29264		DRAPER	UT		01/14/2016	5.400	3,500,000	0	0	0	0	0	6,516,667	11/12/2015
29348		OREM	UT		01/22/2016	4.230	2,905,284	0	0	0	0	0	4,747,826	11/30/2015
29366		SALT LAKE CITY	UT		01/28/2016	4.320	469,953	0	0	0	0	0	825,000	12/22/2015
29408		RIVERTON	UT		09/27/2016	4.200	4,214,381	0	0	0	0	0	7,966,026	08/10/2016
29471		SALT LAKE CITY	UT		11/02/2016	3.600	17,900,556	0	0	0	0	0	30,801,911	07/07/2016
26844		RICHMOND	VA		02/28/2000	8.000	1,181,754	0	0	0	0	0	4,650,000	10/16/2000
29175		CHARLOTTESVILLE	VA		03/27/2015	3.900	1,166,000	0	0	0	0	0	2,293,333	02/24/2015
29492		CHANTILLY	VA		11/09/2016	3.420	980,546	0	0	0	0	0	1,803,509	09/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2684402		RICHMOND	VA		12/18/2000	8.300	538,010	0	0	0	0	0	2,168,410	10/16/2000
20006		RENTON	WA		07/28/2014	8.660	862,852	0	189	0	0	0	1,300,000	12/13/2007
27311		VANCOUVER	WA		09/24/2003	7.750	2,867,797	0	0	0	0	0	9,965,000	01/16/2003
28990		BELLEVUE	WA		09/10/2014	4.800	10,068,028	0	0	0	0	0	24,061,349	08/26/2014
29011		SEATTLE	WA		03/05/2014	4.070	1,635,840	0	0	0	0	0	3,771,429	02/14/2014
29012		SEATTLE	WA		03/05/2014	4.070	1,340,480	0	0	0	0	0	3,077,033	01/29/2014
29231		SEATTLE	WA		12/22/2016	5.000	6,000	0	0	0	0	0	36,912,000	08/01/2016
29410		EDMONDS	WA		07/28/2016	3.830	2,136,701	0	0	0	0	0	4,353,260	11/12/2015
29412		LYNWOOD	WA		06/28/2016	3.790	4,480,046	0	0	0	0	0	9,376,541	11/05/2015
29657		Olympia	WA		12/01/2017	3.750	7,000,000	0	0	0	0	0	21,184,210	10/20/2017
29121		MILWAUKEE	WI		02/20/2015	4.290	9,077,533	0	0	0	0	0	16,243,860	11/12/2014
29318		WAUKESHA	WI		02/11/2016	3.980	2,681,417	0	0	0	0	0	6,673,333	12/04/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							1,231,289,928	0	(10,053)	0	0	0	3,321,947,288	XXX
0899999. Total Mortgages in good standing							1,231,289,928	0	(10,053)	0	0	0	3,321,947,288	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							1,231,289,928	0	(10,053)	0	0	0	3,321,947,288	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
29548	Glendale	AZ		06/29/2017	4.400	2,500,000	0	8,939,394
29549	Glendale	AZ		06/29/2017	4.400	2,500,000	0	8,939,394
29383	LOS ANGELES	CA		04/14/2016	5.400	0	1,688,886	7,035,898
29550	ENCINITAS	CA		02/07/2017	4.290	7,500,000	0	17,400,000
29603	Garden Grove	CA		06/29/2017	4.550	3,075,478	0	6,834,395
29630	Rialto	CA		11/01/2017	3.650	6,300,000	0	11,388,462
29631	Rancho Cucamonga	CA		11/01/2017	3.650	6,200,000	0	11,237,500
29093	BOULDER	CO		12/24/2014	5.200	0	11,610,031	41,000,002
29644	Denver	CO		11/28/2017	5.996	1,788,321	0	3,569,343
2909302	BOULDER	CO		11/23/2015	8.200	0	3,870,010	44,000,000
29634	Daytona Beach	FL		11/02/2017	4.390	3,000,000	0	6,097,959
2946102	MIAMI BEACH	FL		06/09/2017	5.096	56,105	89,511	4,341,666
29663	Iowa City	IA		12/15/2017	5.577	6,813,093	0	10,685,567
29491	CHICAGO	IL		12/23/2016	7.000	0	545,847	2,824,122
29583	CHICAGO	IL		04/20/2017	5.150	11,290	920,700	11,482,258
2912702	BURR RIDGE	IL		12/05/2014	6.452	0	488,893	8,552,486
29523	ANN ARBOR	MI		03/21/2017	3.400	2,000,000	0	4,879,581
29615	Canton	MI		09/08/2017	5.432	3,500,000	0	10,937,500
29510	MINNEAPOLIS	MN		01/03/2017	3.610	4,000,000	0	7,437,037
29610	Bloomington	MN		06/29/2017	5.622	1,302,326	0	3,522,481
29619	Wilmington	NC		10/05/2017	4.090	12,000,000	0	19,606,451
29497	SUMMIT	NJ		02/15/2017	3.440	5,600,000	0	11,368,000
29624	Moorestown	NJ		09/29/2017	4.361	8,493,789	0	15,808,824
29658	New Milford	NJ		12/14/2017	3.720	13,600,000	0	39,644,000
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
29560	New Kensington	PA		05/30/2017	6.829	1,000,000	0	1,698,925
29108	SPRING	TX		10/30/2014	4.500	0	154,615	2,147,727
29501	SAN ANTONIO	TX		01/03/2017	3.710	1,000,000	0	1,750,000
29617	Mesquite	TX		08/30/2017	4.050	410,344	0	1,208,750
29645	Baytown	TX		12/07/2017	3.530	30,338,462	0	58,731,077
29264	DRAPER	UT		01/14/2016	5.400	0	1,109,133	6,516,667
29657	Olympia	WA		12/01/2017	3.750	7,000,000	0	21,184,210
0599999. Mortgages in good standing - Commercial mortgages-all other						138,989,208	20,477,626	427,349,577
0899999. Total Mortgages in good standing						138,989,208	20,477,626	427,349,577
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						138,989,208	20,477,626	427,349,577

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
26621	ROSEVILLE	CA		09/24/1998	12/04/2017	1,204,018	0	0	0	0	0	0	1,163,125	1,204,018	0	0	0
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
26867	LITTLETON	CO		05/24/2000	04/04/2017	909,976	0	0	0	0	0	0	814,928	909,976	0	0	0
26475	ORMOND BEACH	FL		03/27/1997	12/28/2017	806,521	0	0	0	0	0	0	668,945	806,521	0	0	0
29029	TAMPA	FL		04/11/2014	04/12/2017	1,899,589	0	0	0	0	0	0	1,899,589	1,899,589	0	0	0
29032	TAMPA	FL		04/11/2014	05/01/2017	1,699,580	0	0	0	0	0	0	1,699,580	1,699,580	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
27105	DELRAN TOWNSHIP	NJ		06/05/2002	07/07/2017	52,959	0	0	0	0	0	0	7,697	52,959	0	0	0
27106	BURLINGTON	NJ		06/05/2002	07/07/2017	122,038	0	0	0	0	0	0	17,739	122,038	0	0	0
27107	LOGAN	NJ		06/05/2002	07/07/2017	70,613	0	0	0	0	0	0	10,264	70,613	0	0	0
27098	WILLOW GROVE	PA		05/10/2002	06/02/2017	227,909	0	0	0	0	0	0	38,542	227,909	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
28906	NASHVILLE	TN		07/25/2013	11/28/2017	14,645,044	0	0	0	0	0	0	14,278,298	14,645,044	0	0	0
26565	EL PASO	TX		04/13/1998	11/02/2017	715,772	0	0	0	0	0	0	303,238	715,772	0	0	0
29168	WACO	TX		04/29/2015	08/31/2017	418,649	0	0	0	0	0	0	411,394	418,649	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
29030	MILWAUKEE	WI		04/15/2014	10/17/2017	2,323,872	0	0	0	0	0	0	2,285,108	2,323,872	0	0	0
0199999. Mortgages closed by repayment						56,356,261	0	(42,333)	0	0	(42,333)	0	54,726,739	56,313,927	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		5,669,408	0	0	0	0	0	0	0	213,150	0	0	0
29170	FT SMITH	AR		04/29/2015		813,376	0	0	0	0	0	0	0	24,369	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		1,040,642	0	0	0	0	0	0	0	31,178	0	0	0
27218	MESA	AZ		03/27/2003		927,974	0	0	0	0	0	0	0	20,316	0	0	0
27219	MESA	AZ		03/27/2003		1,063,823	0	0	0	0	0	0	0	26,217	0	0	0
27308	MESA	AZ		09/19/2003		878,248	0	0	0	0	0	0	0	21,802	0	0	0
28926	PHOENIX	AZ		04/01/2014		1,421,834	0	0	0	0	0	0	0	55,898	0	0	0
28966	TUCSON	AZ		11/26/2013		1,999,544	0	0	0	0	0	0	0	152	0	0	0
29142	TEMPE	AZ		01/15/2015		1,888,959	0	0	0	0	0	0	0	48,645	0	0	0
29144	YUMA	AZ		01/15/2015		529,708	0	0	0	0	0	0	0	13,641	0	0	0
29330	GLENDALE	AZ		01/06/2016		1,591,372	0	0	0	0	0	0	0	26,554	0	0	0
29331	CHANDLER	AZ		01/06/2016		1,987,387	0	0	0	0	0	0	0	33,162	0	0	0
29332	PHOENIX	AZ		01/06/2016		1,776,318	0	0	0	0	0	0	0	29,640	0	0	0
29333	GILBERT	AZ		01/06/2016		1,685,413	0	0	0	0	0	0	0	28,123	0	0	0
29334	PHOENIX	AZ		01/06/2016		1,841,102	0	0	0	0	0	0	0	30,721	0	0	0
29463	MESA	AZ		11/01/2016		698,147	0	0	0	0	0	0	0	22,760	0	0	0
29548	Glendale	AZ		06/29/2017		0	0	0	0	0	0	0	0	23,107	0	0	0
29549	Glendale	AZ		06/29/2017		0	0	0	0	0	0	0	0	23,107	0	0	0
26718	ANAHEIM	CA		12/29/1998		864,157	0	0	0	0	0	0	0	401,408	0	0	0
26771	HUNTINGTON BEACH	CA		05/26/1999		9,230,282	0	0	0	0	0	0	0	204,709	0	0	0
26832	ROLLING HILLS ESTATES	CA		01/18/2000		1,515,498	0	0	0	0	0	0	0	136,514	0	0	0
26976	SACRAMENTO	CA		04/23/2001		1,337,564	0	0	0	0	0	0	0	265,627	0	0	0
27639	FONTANA	CA		04/22/2005		361,138	0	0	0	0	0	0	0	99,243	0	0	0
27640	WEST COVINA	CA		04/22/2005		505,904	0	0	0	0	0	0	0	139,026	0	0	0
27721	POWAY	CA		08/31/2005		1,493,894	0	0	0	0	0	0	0	139,420	0	0	0
27798	SAN FRANCISCO	CA		11/16/2005		2,538,753	0	0	0	0	0	0	0	195,497	0	0	0
27819	LOS ANGELES	CA		11/18/2005		2,024,266	0	0	0	0	0	0	0	181,688	0	0	0
28033	LOS ANGELES	CA		02/02/2007		2,310,472	0	0	0	0	0	0	0	196,747	0	0	0
28887	LOS ANGELES	CA		05/30/2013		2,343,561	0	0	0	0	0	0	0	49,100	0	0	0
28902	LONG BEACH	CA		06/26/2013		2,024,773	0	0	0	0	0	0	0	148,514	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		3,644,591	0	0	0	0	0	0	0	267,325	0	0	0
28967	IRVINE	CA		11/07/2013		4,744,611	0	0	0	0	0	0	0	92,977	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		4,199,820	0	0	0	0	0	0	0	60	0	0	0
28977	SAN JOSE	CA		11/26/2013		7,508,996	0	0	0	0	0	0	0	714,939	0	0	0
28982	LOS ALTOS	CA		12/30/2013		18,332,169	0	0	0	0	0	0	0	361,274	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		8,097,890	0	0	0	0	0	0	0	264,464	0	0	0
28993	CULVER CITY	CA		05/09/2014		3,415,425	0	0	0	0	0	0	0	59,319	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
28994	SANTA CLARA	CA		02/07/2014		14,308,378	0	0	0	0	0	0	0	263,538	0	0	0
29006	PASADENA	CA		02/25/2014		15,785,599	0	0	0	0	0	0	0	295,179	0	0	0
29007	SAN DIEGO	CA		05/09/2014		2,391,685	0	0	0	0	0	0	0	87,663	0	0	0
29022	RIVERSIDE	CA		05/01/2014		6,660,549	0	0	0	0	0	0	0	159,035	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		6,702,819	0	0	0	0	0	0	0	426,341	0	0	0
29049	TORRANCE	CA		08/06/2014		9,953,858	0	0	0	0	0	0	0	266,433	0	0	0
29068	SACRAMENTO	CA		07/30/2014		22,928,599	0	0	0	0	0	0	0	591,037	0	0	0
29070	TORRANCE	CA		08/06/2014		937,755	0	0	0	0	0	0	0	25,101	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		5,759,836	0	0	0	0	0	0	0	114,030	0	0	0
29100	RESADA	CA		10/14/2014		2,976,259	0	0	0	0	0	0	0	79,013	0	0	0
29112	SANTA MONICA	CA		11/05/2014		7,945,350	0	0	0	0	0	0	0	321,409	0	0	0
29132	SACRAMENTO	CA		12/18/2014		4,338,635	0	0	0	0	0	0	0	96,461	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		1,245,663	0	0	0	0	0	0	0	138,510	0	0	0
29140	SANTEE	CA		01/15/2015		2,678,523	0	0	0	0	0	0	0	68,978	0	0	0
29141	SAN JOSE	CA		01/15/2015		2,328,716	0	0	0	0	0	0	0	59,970	0	0	0
29146	SYLMAR	CA		01/15/2015		2,688,518	0	0	0	0	0	0	0	69,235	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		1,454,228	0	0	0	0	0	0	0	28,904	0	0	0
29205	LOS ANGELES	CA		05/01/2015		673,340	0	0	0	0	0	0	0	17,727	0	0	0
29206	LOS ANGELES	CA		04/23/2015		1,272,426	0	0	0	0	0	0	0	31,797	0	0	0
29216	PACOIMA	CA		04/29/2015		1,440,988	0	0	0	0	0	0	0	34,236	0	0	0
29217	SYLMAR	CA		04/29/2015		7,262,581	0	0	0	0	0	0	0	172,548	0	0	0
29224	CHATSWORTH	CA		07/01/2015		11,598,043	0	0	0	0	0	0	0	298,099	0	0	0
29239	LOS ANGELES	CA		07/01/2015		4,489,920	0	0	0	0	0	0	0	81,824	0	0	0
29241	SAN JOSE	CA		08/03/2015		3,907,627	0	0	0	0	0	0	0	77,075	0	0	0
29247	LONG BEACH	CA		08/27/2015		7,806,589	0	0	0	0	0	0	0	160,893	0	0	0
29262	LA HABRA	CA		12/15/2015		7,564,400	0	0	0	0	0	0	0	141,124	0	0	0
29321	ROSEVILLE	CA		01/05/2016		3,924,627	0	0	0	0	0	0	0	94,106	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		2,927,010	0	0	0	0	0	0	0	100,960	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		8,401,813	0	0	0	0	0	0	0	202,553	0	0	0
29460	ALHAMBRA	CA		08/04/2016		4,672,086	0	0	0	0	0	0	0	114,414	0	0	0
29550	ENCINITAS	CA		02/07/2017		0	0	0	0	0	0	0	0	93,661	0	0	0
29603	Garden Grove	CA		06/29/2017		0	0	0	0	0	0	0	0	27,814	0	0	0
29630	Rialto	CA		11/01/2017		0	0	0	0	0	0	0	0	25,811	0	0	0
29631	Rancho Cucamonga	CA		11/01/2017		0	0	0	0	0	0	0	0	25,401	0	0	0
980129	SANTA MONICA	CA		08/07/1998		136,706	0	0	0	0	0	0	0	84,448	0	0	0
2779802	SAN FRANCISCO	CA		12/01/2006		1,611,577	0	0	0	0	0	0	0	121,488	0	0	0
2779803	SAN FRANCISCO	CA		06/15/2007		1,646,148	0	0	0	0	0	0	0	123,050	0	0	0
10201155	CARSON	CA		03/18/2002		854,665	0	0	0	0	0	0	0	149,502	0	0	0
28918	DENVER	CO		08/20/2013		15,668,943	0	0	0	0	0	0	0	447,873	0	0	0
28989	FORT COLLINS	CO		12/27/2013		8,747,792	0	0	0	0	0	0	0	169,191	0	0	0
29081	PARKER	CO		07/29/2014		13,538,322	0	0	0	0	0	0	0	1,001,361	0	0	0
29117	LITTLETON	CO		05/01/2015		2,887,919	0	0	0	0	0	0	0	74,661	0	0	0
27159	GRANBY	CT		12/03/2002		3,328,409	0	0	0	0	0	0	0	206,089	0	0	0
27169	BLOOMFIELD	CT		12/16/2002		1,859,993	0	0	0	0	0	0	0	115,167	0	0	0
27818	DANBURY	CT		01/06/2006		3,651,972	0	0	0	0	0	0	0	171,960	0	0	0
29045	VERNON	CT		07/15/2014		6,510,362	0	0	0	0	0	0	0	253,065	0	0	0
29050	VERNON	CT		07/15/2014		1,439,133	0	0	0	0	0	0	0	55,941	0	0	0
29051	VERNON	CT		07/15/2014		1,918,844	0	0	0	0	0	0	0	74,588	0	0	0
29080	GREENWICH	CT		10/10/2014		9,147,935	0	0	0	0	0	0	0	179,874	0	0	0
29413	STAMFORD	CT		07/20/2016		7,418,428	0	0	0	0	0	0	0	135,691	0	0	0
29115	WASHINGTON	DC		10/31/2014		2,406,568	0	0	0	0	0	0	0	47,699	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,981,818	0	0	0	0	0	0	0	101,144	0	0	0
26606	FT MYERS	FL		06/26/1998		3,327,027	0	0	0	0	0	0	0	421,501	0	0	0
26883	TAVERNIER	FL		07/10/2000		1,907,480	0	0	0	0	0	0	0	437,048	0	0	0
27433	TEQUESTA	FL		11/19/2004		1,798,371	0	0	0	0	0	0	0	562,675	0	0	0
27761	ATLANTIC BEACH	FL		10/04/2005		842,158	0	0	0	0	0	0	0	199,119	0	0	0
28921	ORLANDO	FL		07/30/2013		4,498,101	0	0	0	0	0	0	0	127,794	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		2,249,050	0	0	0	0	0	0	0	63,897	0	0	0
28927	BRADENTON	FL		04/01/2014		1,516,624	0	0	0	0	0	0	0	59,624	0	0	0
28928	SARASOTA	FL		09/20/2013		1,251,094	0	0	0	0	0	0	0	51,460	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29035	TAMPA	FL		05/01/2014		4,602,039	0	0	0	0	0	0	0	172,869	0	0	0
29083	NAPLES	FL		08/28/2014		3,678,272	0	0	0	0	0	0	0	204,812	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		572,872	0	0	0	0	0	0	0	21,412	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		335,539	0	0	0	0	0	0	0	12,541	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		621,975	0	0	0	0	0	0	0	23,247	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		474,665	0	0	0	0	0	0	0	17,741	0	0	0
29179	ORANGE PARK	FL		03/30/2015		306,077	0	0	0	0	0	0	0	11,440	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,374,892	0	0	0	0	0	0	0	51,388	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		859,308	0	0	0	0	0	0	0	32,117	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		846,214	0	0	0	0	0	0	0	31,628	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		310,988	0	0	0	0	0	0	0	11,623	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		752,917	0	0	0	0	0	0	0	28,141	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		621,975	0	0	0	0	0	0	0	23,247	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		802,021	0	0	0	0	0	0	0	29,976	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		474,665	0	0	0	0	0	0	0	17,741	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		463,208	0	0	0	0	0	0	0	17,313	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		740,478	0	0	0	0	0	0	0	27,676	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		419,015	0	0	0	0	0	0	0	15,661	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		386,116	0	0	0	0	0	0	0	14,431	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		641,944	0	0	0	0	0	0	0	23,993	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		585,966	0	0	0	0	0	0	0	21,901	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		684,991	0	0	0	0	0	0	0	25,602	0	0	0
29212	MIAMI	FL		05/08/2015		950,037	0	0	0	0	0	0	0	38,040	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		713,732	0	0	0	0	0	0	0	17,137	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		3,140,420	0	0	0	0	0	0	0	75,404	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		2,283,941	0	0	0	0	0	0	0	54,840	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		785,105	0	0	0	0	0	0	0	18,851	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		1,741,505	0	0	0	0	0	0	0	41,815	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		913,577	0	0	0	0	0	0	0	21,936	0	0	0
29291	YULEE	FL		01/12/2016		1,130,551	0	0	0	0	0	0	0	27,146	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		756,556	0	0	0	0	0	0	0	18,166	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		642,359	0	0	0	0	0	0	0	15,424	0	0	0
29294	ORANGE PARK	FL		01/12/2016		399,690	0	0	0	0	0	0	0	9,597	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		899,302	0	0	0	0	0	0	0	21,593	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		725,151	0	0	0	0	0	0	0	17,412	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		2,912,025	0	0	0	0	0	0	0	69,920	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		2,298,216	0	0	0	0	0	0	0	55,182	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		785,105	0	0	0	0	0	0	0	18,851	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		984,950	0	0	0	0	0	0	0	23,650	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		827,929	0	0	0	0	0	0	0	19,879	0	0	0
29302	JACKSONVILLE	FL		01/12/2016		1,113,421	0	0	0	0	0	0	0	26,734	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		885,027	0	0	0	0	0	0	0	21,250	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		456,788	0	0	0	0	0	0	0	10,968	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		1,441,738	0	0	0	0	0	0	0	34,617	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		3,183,243	0	0	0	0	0	0	0	76,433	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		1,541,661	0	0	0	0	0	0	0	37,017	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		1,484,562	0	0	0	0	0	0	0	35,646	0	0	0
29309	CALLAHAN	FL		01/12/2016		528,161	0	0	0	0	0	0	0	12,682	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		1,241,893	0	0	0	0	0	0	0	29,819	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		1,013,499	0	0	0	0	0	0	0	24,335	0	0	0
29317	LONGWOOD	FL		11/20/2015		12,101,123	0	0	0	0	0	0	0	416,785	0	0	0
29417	MELBOURNE	FL		06/09/2016		218,474	0	0	0	0	0	0	0	5,463	0	0	0
29418	MELBOURNE	FL		06/09/2016		208,233	0	0	0	0	0	0	0	5,207	0	0	0
29421	MELBOURNE	FL		06/09/2016		327,712	0	0	0	0	0	0	0	8,194	0	0	0
29428	MELBOURNE	FL		06/09/2016		303,816	0	0	0	0	0	0	0	7,596	0	0	0
29438	MELBOURNE	FL		06/09/2016		331,125	0	0	0	0	0	0	0	8,279	0	0	0
29441	MELBOURNE	FL		06/09/2016		771,488	0	0	0	0	0	0	0	19,290	0	0	0
29443	MELBOURNE	FL		06/09/2016		249,197	0	0	0	0	0	0	0	6,231	0	0	0
29465	WINTER HAVEN	FL		09/09/2016		1,352,824	0	0	0	0	0	0	0	16,969	0	0	0
29466	CLEARWATER	FL		09/09/2016		1,441,534	0	0	0	0	0	0	0	18,082	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29467	VALRICO	FL		09/09/2016		199,597	0	0	0	0	0	0	0	2,504	0	0	0
28987	ATLANTA	GA		12/12/2013		8,055,009	0	0	0	0	0	0	0	165,278	0	0	0
29135	DULUTH	GA		12/23/2014		3,099,674	0	0	0	0	0	0	0	344,664	0	0	0
29107	BOISE	ID		10/29/2014		10,193,072	0	0	0	0	0	0	0	207,239	0	0	0
29018	CHICAGO	IL		06/02/2014		14,266,451	0	0	0	0	0	0	0	549,991	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		4,376,340	0	0	0	0	0	0	0	93,639	0	0	0
29047	LISLE	IL		06/19/2014		8,029,179	0	0	0	0	0	0	0	215,216	0	0	0
29052	LISLE	IL		06/19/2014		4,388,040	0	0	0	0	0	0	0	117,618	0	0	0
29053	LISLE	IL		06/19/2014		3,678,484	0	0	0	0	0	0	0	98,599	0	0	0
29054	LISLE	IL		06/19/2014		6,311,308	0	0	0	0	0	0	0	169,170	0	0	0
29057	MELROSE	IL		07/09/2014		9,959,788	0	0	0	0	0	0	0	235,898	0	0	0
29078	CHICAGO	IL		09/08/2014		12,989,165	0	0	0	0	0	0	0	498,816	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,988,499	0	0	0	0	0	0	0	35,026	0	0	0
27416	WICHITA	KS		08/05/2004		1,067,610	0	0	0	0	0	0	0	368,553	0	0	0
27548	WICHITA	KS		03/31/2005		1,484,238	0	0	0	0	0	0	0	417,532	0	0	0
28532	LEAWOOD	KS		01/17/2012		4,606,761	0	0	0	0	0	0	0	93,887	0	0	0
28787	LEAWOOD	KS		10/25/2012		2,285,944	0	0	0	0	0	0	0	49,467	0	0	0
29118	WICHITA	KS		11/18/2014		2,425,548	0	0	0	0	0	0	0	145,582	0	0	0
29143	DENNIS	MA		01/15/2015		779,570	0	0	0	0	0	0	0	20,076	0	0	0
29172	NEWTON	MA		06/01/2015		9,468,005	0	0	0	0	0	0	0	370,477	0	0	0
27239	ELKRIDGE	MD		05/07/2003		6,187,864	0	0	0	0	0	0	0	186,550	0	0	0
27502	COLLEGE PARK	MD		03/15/2005		1,387,761	0	0	0	0	0	0	0	134,057	0	0	0
29125	GREENBELT	MD		01/16/2015		2,899,667	0	0	0	0	0	0	0	103,052	0	0	0
29219	GAITHERSBURG	MD		05/20/2015		6,742,619	0	0	0	0	0	0	0	180,019	0	0	0
29376	BOWIE	MD		03/21/2016		1,970,937	0	0	0	0	0	0	0	45,282	0	0	0
26672	KALAMAZOO	MI		11/13/1998		606,484	0	0	0	0	0	0	0	292,647	0	0	0
27399	WASHINGTON	MI		06/22/2004		460,023	0	0	0	0	0	0	0	171,020	0	0	0
28984	ANN ARBOR	MI		12/18/2013		12,499,020	0	0	0	0	0	0	0	192,619	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		3,459,392	0	0	0	0	0	0	0	74,019	0	0	0
2667202	KALAMAZOO	MI		04/13/2000		336,140	0	0	0	0	0	0	0	168,371	0	0	0
26857	APPLE VALLEY	MN		03/30/2000		2,965,934	0	0	0	0	0	0	0	814,632	0	0	0
26874	WAITE PARK	MN		06/12/2000		87,262	0	0	0	0	0	0	0	2,693	0	0	0
27331	SHOREWOOD	MN		11/04/2003		2,960,766	0	0	0	0	0	0	0	354,334	0	0	0
28975	MINNEAPOLIS	MN		01/06/2014		3,162,390	0	0	0	0	0	0	0	81,721	0	0	0
29099	MINNETONKA	MN		11/03/2014		5,981,656	0	0	0	0	0	0	0	116,095	0	0	0
29106	MAPLEWOOD	MN		09/24/2014		1,441,501	0	0	0	0	0	0	0	28,759	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		0	0	0	0	0	0	0	0	83,407	0	0	0
2685702	APPLE VALLEY	MN		10/27/2000		3,264,357	0	0	0	0	0	0	0	889,713	0	0	0
28891	KANSAS CITY	MO		06/06/2013		533,048	0	0	0	0	0	0	0	23,732	0	0	0
28892	KANSAS CITY	MO		06/06/2013		241,718	0	0	0	0	0	0	0	10,762	0	0	0
28893	KANSAS CITY	MO		06/06/2013		259,420	0	0	0	0	0	0	0	11,550	0	0	0
28894	KANSAS CITY	MO		06/06/2013		354,518	0	0	0	0	0	0	0	15,784	0	0	0
28895	KANSAS CITY	MO		06/06/2013		377,523	0	0	0	0	0	0	0	16,808	0	0	0
2721703	KANSAS CITY	MO		07/27/2011		16,337,288	0	0	0	0	0	0	0	3,835,266	0	0	0
26611	HUNTERSVILLE	NC		07/13/1998		524,715	0	0	0	0	0	0	0	307,499	0	0	0
26628	CHARLOTTE	NC		08/28/1998		680,789	0	0	0	0	0	0	0	379,218	0	0	0
27458	KINGS MOUNTAIN	NC		12/09/2004		1,108,321	0	0	0	0	0	0	0	339,232	0	0	0
28924	CEDAR POINT	NC		04/01/2014		594,562	0	0	0	0	0	0	0	16,176	0	0	0
28925	NEWPORT	NC		04/01/2014		1,647,228	0	0	0	0	0	0	0	44,816	0	0	0
28969	CHARLOTTE	NC		10/18/2013		16,492,658	0	0	0	0	0	0	0	540,277	0	0	0
28974	RALEIGH	NC		11/25/2013		2,459,443	0	0	0	0	0	0	0	42,612	0	0	0
29002	CHARLOTTE	NC		03/06/2014		6,400,276	0	0	0	0	0	0	0	244,956	0	0	0
29259	ASHEVILLE	NC		10/28/2015		2,895,988	0	0	0	0	0	0	0	100,494	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,165,826	0	0	0	0	0	0	0	21,252	0	0	0
29455	CHARLOTTE	NC		07/06/2016		299,433	0	0	0	0	0	0	0	1,814	0	0	0
29619	Wilmington	NC		10/05/2017		0	0	0	0	0	0	0	0	17,014	0	0	0
26834	LINCOLN	NE		02/01/2000		2,046,999	0	0	0	0	0	0	0	587,323	0	0	0
29001	ELKHORN	NE		02/21/2014		5,417,429	0	0	0	0	0	0	0	234,393	0	0	0
26805	PENNSAUKEN	NJ		09/13/1999		331,959	0	0	0	0	0	0	0	109,046	0	0	0
26806	HAINESPORT	NJ		09/13/1999		563,214	0	0	0	0	0	0	0	185,010	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
26833	BURLINGTON	NJ		01/26/2000		675,650	0	0	0	0	0	0	0	194,552	0	0	0
27410	MILLBURN	NJ		06/07/2004		1,014,855	0	0	0	0	0	0	0	109,791	0	0	0
29043	BURLINGTON	NJ		07/01/2014		8,807,553	0	0	0	0	0	0	0	169,361	0	0	0
29120	KINNELON	NJ		12/15/2014		1,332,132	0	0	0	0	0	0	0	26,865	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,000,830	0	0	0	0	0	0	0	20,183	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,521,123	0	0	0	0	0	0	0	50,843	0	0	0
29134	POMPTON LAKES	NJ		12/15/2014		2,381,445	0	0	0	0	0	0	0	48,026	0	0	0
29497	SUMMIT	NJ		02/15/2017		0	0	0	0	0	0	0	0	107,441	0	0	0
29033	LAS VEGAS	NV		06/05/2014		6,404,526	0	0	0	0	0	0	0	175,456	0	0	0
26993	HERKIMER	NY		05/31/2001		5,582,676	0	0	0	0	0	0	0	716,562	0	0	0
27047	HENRIETTA	NY		10/18/2001		876,959	0	0	0	0	0	0	0	319,404	0	0	0
27330	NEW HARTFORD	NY		10/30/2003		2,165,249	0	0	0	0	0	0	0	1,099,977	0	0	0
28981	RIVERHEAD	NY		02/19/2014		5,138,586	0	0	0	0	0	0	0	142,182	0	0	0
29003	NEW YORK	NY		05/12/2014		16,539,553	0	0	0	0	0	0	0	299,300	0	0	0
29014	NEW YORK	NY		05/08/2014		7,840,059	0	0	0	0	0	0	0	141,874	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		29,930,045	0	0	0	0	0	0	0	653,264	0	0	0
26490	CINCINNATI	OH		06/04/1997		1,905,741	0	0	0	0	0	0	0	141,999	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,194,217	0	0	0	0	0	0	0	52,351	0	0	0
28938	DUBLIN	OH		10/31/2013		2,634,694	0	0	0	0	0	0	0	72,826	0	0	0
28940	DUBLIN	OH		10/31/2013		1,354,456	0	0	0	0	0	0	0	37,439	0	0	0
28941	WESTERVILLE	OH		10/31/2013		2,078,069	0	0	0	0	0	0	0	57,440	0	0	0
28942	COLUMBUS	OH		10/31/2013		1,447,227	0	0	0	0	0	0	0	40,003	0	0	0
28943	COLUMBUS	OH		10/18/2013		8,732,760	0	0	0	0	0	0	0	180,733	0	0	0
28995	BEACHWOOD	OH		02/20/2014		4,200,767	0	0	0	0	0	0	0	117,524	0	0	0
29244	MAYFIELD HEIGHTS	OH		12/01/2015		10,015,648	0	0	0	0	0	0	0	191,576	0	0	0
2649002	CINCINNATI	OH		07/21/2005		7,556,684	0	0	0	0	0	0	0	524,181	0	0	0
20024868	NEW ALBANY	OH		12/31/2000		102,219	0	0	0	0	0	0	0	80,751	0	0	0
27431	WILSONVILE	OR		08/02/2004		3,036,614	0	0	0	0	0	0	0	116,514	0	0	0
28919	EUGENE	OR		08/13/2013		5,378,586	0	0	0	0	0	0	0	261,354	0	0	0
29173	PORTLAND	OR		09/01/2015		4,742,921	0	0	0	0	0	0	0	114,322	0	0	0
26792	SOUTH STRABANE	PA		08/05/1999		2,184,146	0	0	0	0	0	0	0	745,509	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		8,237,460	0	0	0	0	0	0	0	799,509	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		4,350,582	0	0	0	0	0	0	0	343,904	0	0	0
28900	HORSHAM	PA		06/28/2013		926,766	0	0	0	0	0	0	0	54,622	0	0	0
28978	SOUTH PARK	PA		05/01/2014		1,375,355	0	0	0	0	0	0	0	46,823	0	0	0
28980	MONROEVILLE	PA		03/14/2014		1,369,870	0	0	0	0	0	0	0	47,413	0	0	0
29046	ALLENTOWN	PA		09/11/2014		13,871,522	0	0	0	0	0	0	0	360,382	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		417,214	0	0	0	0	0	0	0	20,032	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		603,744	0	0	0	0	0	0	0	28,988	0	0	0
29151	LANCASTER	PA		02/02/2015		319,039	0	0	0	0	0	0	0	15,318	0	0	0
29152	LANCASTER	PA		02/02/2015		373,032	0	0	0	0	0	0	0	17,911	0	0	0
29153	CAMP HILL	PA		02/02/2015		411,071	0	0	0	0	0	0	0	19,737	0	0	0
29154	CAMP HILL	PA		02/02/2015		158,292	0	0	0	0	0	0	0	7,600	0	0	0
29156	CAMP HILL	PA		02/02/2015		154,614	0	0	0	0	0	0	0	7,424	0	0	0
29265	LEVITTOWN	PA		09/11/2015		7,340,525	0	0	0	0	0	0	0	142,456	0	0	0
29415	FOLCROFT	PA		06/09/2016		1,479,481	0	0	0	0	0	0	0	36,992	0	0	0
29416	SHARON HILL	PA		06/09/2016		1,160,645	0	0	0	0	0	0	0	29,020	0	0	0
29419	SHARON HILL	PA		06/09/2016		747,592	0	0	0	0	0	0	0	18,692	0	0	0
29420	CHADDS FORD	PA		06/09/2016		942,171	0	0	0	0	0	0	0	23,558	0	0	0
29422	CHADDS FORD	PA		06/09/2016		480,644	0	0	0	0	0	0	0	12,018	0	0	0
29423	FOLCROFT	PA		06/09/2016		969,480	0	0	0	0	0	0	0	24,240	0	0	0
29424	FOLCROFT	PA		06/09/2016		416,467	0	0	0	0	0	0	0	10,413	0	0	0
29425	CHADDS FORD	PA		06/09/2016		621,287	0	0	0	0	0	0	0	15,534	0	0	0
29426	FOLCROFT	PA		06/09/2016		368,676	0	0	0	0	0	0	0	9,218	0	0	0
29427	CHADDS FORD	PA		06/09/2016		607,632	0	0	0	0	0	0	0	15,193	0	0	0
29429	SHARON HILL	PA		06/09/2016		450,603	0	0	0	0	0	0	0	11,267	0	0	0
29430	FOLCROFT	PA		06/09/2016		484,740	0	0	0	0	0	0	0	12,120	0	0	0
29431	SHARON HILL	PA		06/09/2016		430,121	0	0	0	0	0	0	0	10,755	0	0	0
29432	MEDIA	PA		06/09/2016		262,852	0	0	0	0	0	0	0	6,572	0	0	0
29433	CHADDS FORD	PA		06/09/2016		430,121	0	0	0	0	0	0	0	10,755	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29434	FOLCROFT	PA		06/09/2016		85,342	0	0	0	0	0	0	0	2,134	0	0	0
29435	SHARON HILL	PA		06/09/2016		310,643	0	0	0	0	0	0	0	7,767	0	0	0
29436	SHARON HILL	PA		06/09/2016		778,315	0	0	0	0	0	0	0	19,461	0	0	0
29437	SHARON HILL	PA		06/09/2016		1,590,767	0	0	0	0	0	0	0	39,775	0	0	0
29439	SHARON HILL	PA		06/09/2016		348,194	0	0	0	0	0	0	0	8,706	0	0	0
29440	CHADDS FORD	PA		06/09/2016		686,146	0	0	0	0	0	0	0	17,156	0	0	0
29442	SHARON HILL	PA		06/09/2016		798,797	0	0	0	0	0	0	0	19,973	0	0	0
29444	CHADDS FORD	PA		06/09/2016		1,816,068	0	0	0	0	0	0	0	45,408	0	0	0
29445	CHADDS FORD	PA		06/09/2016		1,122,412	0	0	0	0	0	0	0	28,064	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		0	0	0	0	0	0	0	0	113,623	0	0	0
2679202	SOUTH STRABANE	PA		11/07/2002		82,014	0	0	0	0	0	0	0	27,851	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		800,778	0	0	0	0	0	0	0	76,180	0	0	0
20024779	GREENSBURG	PA		12/20/2000		670,672	0	0	0	0	0	0	0	498,628	0	0	0
50002390	GOSHEN	PA		08/22/2003		621,324	0	0	0	0	0	0	0	102,754	0	0	0
27613	NORTH PROVIDENCE	RI		08/30/2005		2,020,951	0	0	0	0	0	0	0	248,248	0	0	0
26634	HOUSTON	TX		09/04/1998		1,523,704	0	0	0	0	0	0	0	179,030	0	0	0
26948	DALLAS	TX		01/30/2001		1,112,657	0	0	0	0	0	0	0	240,169	0	0	0
27099	FRIENDSWOOD	TX		05/16/2002		4,601,134	0	0	0	0	0	0	0	304,568	0	0	0
28083	KATY	TX		06/27/2007		1,193,620	0	0	0	0	0	0	0	186,043	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		4,411,590	0	0	0	0	0	0	0	86,534	0	0	0
29056	DALLAS	TX		06/13/2014		3,235,545	0	0	0	0	0	0	0	78,779	0	0	0
29058	ARLINGTON	TX		06/13/2014		3,235,545	0	0	0	0	0	0	0	78,779	0	0	0
29059	RICHARDSON	TX		06/13/2014		7,780,715	0	0	0	0	0	0	0	189,444	0	0	0
29060	HOUSTON	TX		06/13/2014		4,901,465	0	0	0	0	0	0	0	119,340	0	0	0
29145	WESLACO	TX		01/15/2015		499,724	0	0	0	0	0	0	0	12,869	0	0	0
29166	LUFKIN	TX		04/29/2015		1,255,948	0	0	0	0	0	0	0	37,628	0	0	0
29169	WACO	TX		04/29/2015		538,263	0	0	0	0	0	0	0	16,126	0	0	0
29261	SOCORRO	TX		09/10/2015		2,967,310	0	0	0	0	0	0	0	200,716	0	0	0
29448	HOUSTON	TX		07/13/2016		1,897,143	0	0	0	0	0	0	0	11,564	0	0	0
29501	SAN ANTONIO	TX		01/03/2017		0	0	0	0	0	0	0	0	20,563	0	0	0
29617	Mesquite	TX		08/30/2017		0	0	0	0	0	0	0	0	3,192	0	0	0
29645	Baytown	TX		12/07/2017		0	0	0	0	0	0	0	0	0	0	0	0
2694802	DALLAS	TX		04/04/2001		1,605,014	0	0	0	0	0	0	0	283,329	0	0	0
20007	WEST JORDAN	UT		07/28/2014		768,019	0	0	0	0	0	0	0	12,289	0	0	0
28933	SALT LAKE CITY	UT		11/22/2013		4,046,144	0	0	0	0	0	0	0	66,852	0	0	0
28937	DRAPER	UT		10/28/2014		4,472,962	0	0	0	0	0	0	0	66,659	0	0	0
29110	SALT LAKE CITY	UT		10/29/2014		5,398,790	0	0	0	0	0	0	0	112,400	0	0	0
29111	SANDY	UT		10/29/2014		4,265,236	0	0	0	0	0	0	0	88,800	0	0	0
29233	LOGAN	UT		06/10/2015		6,905,547	0	0	0	0	0	0	0	143,174	0	0	0
29348	OREM	UT		01/22/2016		2,957,855	0	0	0	0	0	0	0	52,571	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		486,636	0	0	0	0	0	0	0	16,684	0	0	0
29408	RIVERTON	UT		09/27/2016		4,288,024	0	0	0	0	0	0	0	73,643	0	0	0
26844	RICHMOND	VA		02/28/2000		1,406,286	0	0	0	0	0	0	0	224,532	0	0	0
29492	CHANTILLY	VA		11/09/2016		1,000,000	0	0	0	0	0	0	0	19,454	0	0	0
2684402	RICHMOND	VA		12/18/2000		639,399	0	0	0	0	0	0	0	101,390	0	0	0
20006	RENTON	WA		07/28/2014		877,239	0	0	0	0	0	0	0	14,576	0	0	0
27311	VANCOUVER	WA		09/24/2003		3,242,290	0	0	0	0	0	0	0	374,493	0	0	0
28990	BELLEVUE	WA		09/10/2014		10,247,438	0	0	0	0	0	0	0	179,410	0	0	0
29011	SEATTLE	WA		03/05/2014		1,683,063	0	0	0	0	0	0	0	47,223	0	0	0
29012	SEATTLE	WA		03/05/2014		1,379,177	0	0	0	0	0	0	0	38,697	0	0	0
29410	EDMONDS	WA		07/28/2016		2,176,929	0	0	0	0	0	0	0	40,228	0	0	0
29412	LYNNWOOD	WA		06/28/2016		4,565,384	0	0	0	0	0	0	0	85,339	0	0	0
29121	MILWAUKEE	WI		02/20/2015		9,425,608	0	0	0	0	0	0	0	348,077	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,750,186	0	0	0	0	0	0	0	68,770	0	0	0
0299999. Mortgages with partial repayments						1,006,930,691	0	0	0	0	0	0	0	46,891,112	0	0	0
0599999 - Totals						1,063,286,952	0	(42,333)	0	0	(42,333)	0	54,726,739	103,205,039	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
178764-9A-6	CITY_1 E		VARIOUS	US	CITY_1 E	1FE	12/29/2000		9,325	9,417	9,325	0	0	0	0	0	5,769	0	0.000
178764-9A-6	CITY_1 E		VARIOUS	US	CITY_1 E	1FE	12/29/2000		0	0	0	0	0	0	0	0	5,769	0	0.000
193908-AR-1	CMOT_57 R		VARIOUS	US	CMOT_57 R	1FE	05/20/2013		5,419	0	5,419	0	918	0	0	0	517	0	0.000
312903-L8-8	FHLMC_159 RS		VARIOUS	US	FHLMC_159 RS	1FE	05/21/2013		200	196	200	0	(12)	0	0	0	55	0	0.000
312904-VY-8	FHLMC_1017 R		VARIOUS	US	FHLMC_1017 R	1FE	12/29/2000		0	1,078	0	0	0	0	0	0	1,594	0	0.000
312905-VX-7	FHLMC_1075		VARIOUS	US	FHLMC_1075	1FE	05/21/2013		4,476	4,220	4,476	0	335	0	0	0	1,136	0	0.000
312905-VY-5	FHLMC_1075 RS		VARIOUS	US	FHLMC_1075 RS	1FE	05/21/2013		9	8	9	0	1	0	0	0	1	0	0.000
312906-SK-7	FHLMC_1119 R		VARIOUS	US	FHLMC_1119 R	1FE	05/21/2013		39,763	37,792	39,763	0	(1,052)	0	0	0	2,025	0	0.000
312906-SL-5	FHLMC_1119 RS		VARIOUS	US	FHLMC_1119 RS	1FE	05/21/2013		4	1	4	0	0	0	0	0	1	0	0.000
31340Y-2D-0	FHLMC_87 R		VARIOUS	US	FHLMC_87 R	1FE	05/21/2013		0	0	0	0	0	0	0	0	339	0	0.000
31340Y-BB-4	FHLMC_5 R		VARIOUS	US	FHLMC_5 R	1FE	05/22/2013		0	0	0	0	0	0	0	0	121	0	0.000
31340Y-DA-4	FHLMC_12 R		VARIOUS	US	FHLMC_12 R	1FE	05/22/2013		0	0	0	0	0	0	0	0	148	0	0.000
31340Y-K9-9	FHLMC_75 RS		VARIOUS	US	FHLMC_75 RS	1FE	05/22/2013		0	0	0	0	0	0	0	0	10	0	0.000
31340Y-QQ-5	FHLMC_46 R		VARIOUS	US	FHLMC_46 R	1FE	05/22/2013		0	0	0	0	0	0	0	0	62	0	0.000
31340Y-RY-7	FHLMC_48 R		VARIOUS	US	FHLMC_48 R	1FE	05/22/2013		0	0	0	0	0	0	0	0	42	0	0.000
31358E-D4-1	FNMA_90-93 R		VARIOUS	US	FNMA_90-93 R	1FE	12/01/2004		0	0	0	0	0	0	0	0	313	0	0.000
31358E-WW-8	FNMA_90-86 R		VARIOUS	US	FNMA_90-86 R	1FE	05/22/2013		2,426	0	2,426	0	261	0	0	0	1,326	0	0.000
313602-2J-2	FNMA_89-66 R		VARIOUS	US	FNMA_89-66 R	1FE	05/22/2013		0	0	0	0	0	0	0	0	1,484	0	0.000
313602-2W-3	FNMA_89-64 R		VARIOUS	US	FNMA_89-64 R	1FE	12/29/2000		0	0	0	0	(6)	0	0	0	641	0	0.000
313602-3Z-5	FNMA_89-68 R		VARIOUS	US	FNMA_89-68 R	1FE	12/29/2000		0	0	0	0	0	0	0	0	630	0	0.000
313602-6B-5	FNMA_89-72 R		VARIOUS	US	FNMA_89-72 R	1FE	12/01/2004		0	0	0	0	0	0	0	0	17	0	0.000
313602-D2-7	FNMA_89-48 R		VARIOUS	US	FNMA_89-48 R	1FE	05/23/2013		0	0	0	0	0	0	0	0	8	0	0.000
313602-FJ-8	FNMA_88-21 R		VARIOUS	US	FNMA_88-21 R	1FE	05/23/2013		28	29	28	0	3	0	0	0	2	0	0.000
313602-FP-4	FNMA_88-22 R		VARIOUS	US	FNMA_88-22 R	1FE	05/23/2013		0	1,657	0	0	0	0	0	0	1,173	0	0.000
313602-P9-9	FNMA_89-58 R		VARIOUS	US	FNMA_89-58 R	1FE	12/01/2004		9	15	9	0	(44)	0	0	0	229	0	0.000
313602-R7-1	FNMA_89-59		VARIOUS	US	FNMA_89-59	1FE	05/23/2013		0	0	0	0	0	0	0	0	6	0	0.000
313602-TE-4	FNMA_89-28 R		VARIOUS	US	FNMA_89-28 R	1FE	05/23/2013		0	0	0	0	0	0	0	0	12	0	0.000
313602-YP-3	FNMA_89-44 R		VARIOUS	US	FNMA_89-44 R	1FE	12/29/2000		29	35	29	0	(38)	0	0	0	144	0	0.000
313603-GT-3	FNMA_89-86 R		VARIOUS	US	FNMA_89-86 R	1FE	12/01/2004		0	0	0	0	0	0	0	0	155	0	0.000
313603-JE-3	FNMA_89-91 R		VARIOUS	US	FNMA_89-91 R	1FE	12/01/2004		0	0	0	0	0	0	0	0	173	0	0.000
313603-MN-9	FNMA_89-99 R		VARIOUS	US	FNMA_89-99 R	1FE	12/29/2000		0	0	0	0	(49)	0	0	0	484	0	0.000
313603-PZ-9	FNMA_90-2 R		VARIOUS	US	FNMA_90-2 R	1FE	12/01/2004		391	673	391	0	(286)	0	0	0	902	0	0.000
313603-TG-7	FNMA_90-7 R		VARIOUS	US	FNMA_90-7 R	1FE	12/01/2004		0	0	0	0	0	0	0	0	293	0	0.000
313603-WL-2	FNMA_90-12 R		VARIOUS	US	FNMA_90-12 R	1FE	12/29/2000		580	864	580	0	(247)	0	0	0	1,568	0	0.000
60535M-GV-5	MISSISSIPPI HOME CORP 144A		VARIOUS	US	MISSISSIPPI HOME CORP 144A	1FE	12/29/2000		0	0	0	0	0	0	0	0	4,585	0	0.000
722900-JG-3	PINELLAS CNTY FLA HSG FIN AUTH 14		VARIOUS	US	PINELLAS CNTY FLA HSG FIN AUTH 14	1FE	12/29/2000		0	0	0	0	0	0	0	0	1,559	0	0.000
783760-9A-1	RYL4 37R R		VARIOUS	US	RYL4 37R R	1FE	12/01/2004		0	0	0	0	0	0	0	0	0	0	0.000
783760-9E-3	RYL4_32R R		VARIOUS	US	RYL4_32R R	1FE	12/01/2004		0	0	0	0	0	0	0	0	0	0	0.000
820922-DG-4	SLB_T 4		VARIOUS	US	SLB_T 4	1FE	05/23/2013		0	0	0	0	0	0	0	0	9	0	0.000
828510-AC-1	SILVERTON 2 R		VARIOUS	US	SILVERTON 2 R	5FE	04/10/2007		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	LEHMAN BROS TBA ALLOWED CLAIM		NEW YORK	NY	LEHMAN BROS TBA ALLOWED CLAIM	1	09/30/2013		235,156	12,031	235,156	0	0	0	0	0	4,585	0	0.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									297,815	68,017	297,815	0	(215)	0	0	0	33,304	0	XXX
000000-00-0	OAKTREE REDF II FUND		GRAND CAYMAN	CYM	OAKTREE REDF II FUND		12/27/2017		1,102,500	1,102,500	1,102,500	0	0	0	0	0	0	7,647,500	0.000
000000-00-0	MESA WEST RE INC FUND IV LP		WILMINGTON	DE	MESA WEST RE INC FUND IV LP		03/17/2017		2,773,288	2,759,900	2,759,900	(13,388)	0	0	0	0	20,257	6,200,000	0.991
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									3,875,788	3,862,400	3,862,400	(13,388)	0	0	0	0	20,257	13,847,500	XXX
000000-00-0	HARBINGER INDEPENDENT PWR FUND I PRVT		BIRMINGHAM	AL	HARBINGER INDEPENDENT PWR FUND I PRVT		12/31/2012	3	0	0	0	(19,673)	0	0	0	0	20,330	0	9.895
000000-00-0	TCW/CRESENT MEZZANINE PARTNERS III PRVT		LOS ANGELES	CA	TCW/CRESENT MEZZANINE PARTNERS III PRVT		07/27/2001	2	322,504	321,129	321,129	2,348	0	0	0	0	0	3,867,452	1.035
000000-00-0	HARBERT POWER FUND III, LLC PRVT		WILMINGTON	DE	HARBERT POWER FUND III, LLC PRVT		10/31/2006	3	4,375,546	24,282,480	24,282,480	4,275,172	0	0	0	0	0	3,484,059	16.727
000000-00-0	BLACKSTONE MARKET OPPORTUNITIES FU PRVT		WILMINGTON	DE	BLACKSTONE MARKET OPPORTUNITIES FU PRVT		04/02/2007	13	0	64,724	64,724	(74,666)	0	0	0	0	67,950	0	1.099
000000-00-0	BLACKSTONE EVENT FUND PRVT		WILMINGTON	DE	BLACKSTONE EVENT FUND PRVT		04/02/2007	13	0	105,192	105,192	771	0	0	0	0	7,579	0	2.143
000000-00-0	FUNDAMENTAL PARTNERS L.P. PRVT		NEW YORK	NY	FUNDAMENTAL PARTNERS L.P. PRVT		09/21/2007	3	0	646,009	646,009	(167,102)	0	0	0	0	320,734	0	1.340
000000-00-0	GREEN EQUITY INVESTORS VII LP		WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	1,603,626	1,594,956	1,594,956	(8,671)	0	0	0	0	0	4,399,842	0.140
000000-00-0	SILVER OAK SVS PARTNERS III LP		WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	532,331	448,161	448,161	(84,170)	0	0	0	0	0	1,860,169	1.059

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CARLYLE REALTY PARTNERS VIII LP		WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		40,286	40,286	40,286	0	0	0	0	0	0	6,209,714	0.000
000000-00-0	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	EIG ENERGY FUND XIV LP		09/25/2007	2	1,058,887	1,183,512	1,183,511	124,624	0	0	0	0	0	273,352	0.973
000000-00-0	EAST LODGE EUROPEAN ABS FUND		WILMINGTON	DE	EAST LODGE EUROPEAN ABS FUND		12/29/2017	10	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0.000
000000-00-0	CHATHAM ASSET PARTNERS HY FUND		WILMINGTON	DE	CHATHAM ASSET PARTNERS HY FUND		11/01/2016	7	1,200,000	1,399,406	1,399,406	179,501	0	0	0	0	0	0	0.230
000000-00-0	EMSO ROSE LTD		GRAND CAYMAN	CYM	EMSO ROSE LTD		11/01/2016	12	1,200,000	1,329,210	1,329,210	164,888	0	0	0	0	0	0	0.185
000000-00-0	QUAD-C PARTNERS IX		MINNEAPOLIS	MN	QUAD-C PARTNERS IX		04/26/2017	3	528,055	494,063	494,063	(33,993)	0	0	0	0	0	2,561,945	0.278
000000-00-0	ELLIOTT ASSOCIATES LP CL A		WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL A		01/03/2017	13	1,196,000	1,264,047	1,264,047	68,047	0	0	0	0	0	0	0.012
000000-00-0	ELLIOTT ASSOCIATES LP CL B		WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL B		12/30/2016	13	1,330,000	1,409,848	1,409,848	79,848	0	0	0	0	0	1,800,000	0.011
000000-00-0	VERITAS CAPITAL FUND VI LP		WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	401,553	338,048	338,048	(63,505)	0	0	0	0	0	7,598,447	0.223
000000-00-0	BAYVIEW OPPORTUNITY FUND V		WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V		03/22/2017	10	220,463	225,911	225,911	5,448	0	0	0	0	0	2,774,537	0.110
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC		WILMINGTON	DE	BAYVIEW MSR OPPORTUNITY DOMESTIC		06/30/2017	10	675,000	706,581	706,581	31,581	0	0	0	0	0	2,040,000	0.020
000000-00-0	ELEMENT CAPITAL FUND		WILMINGTON	DE	ELEMENT CAPITAL FUND		03/01/2017	4	402,500	424,074	424,074	21,574	0	0	0	0	0	0	0.020
000000-00-0	GCG INVESTORS IV LP		WILMINGTON	DE	GCG INVESTORS IV LP		03/14/2017	2	1,081,113	968,203	968,203	(112,911)	0	0	0	0	0	5,168,887	2.244
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP		WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	286,634	286,598	286,598	(37)	0	0	0	0	0	2,828,958	0.000
000000-00-0	KAYNE SENIOR CREDIT FUND III		WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III		05/30/2017		2,250,001	2,227,821	2,227,821	(22,180)	0	0	0	0	100,244	2,737,932	6.400
000000-00-0	MARANON SR CREDIT STRATEGIES FND V		WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND V		09/21/2017		750,000	750,062	750,062	62	0	0	0	0	0	4,250,000	11.001
000000-00-0	GENSTAR CAPITAL PARTNERS VIII		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	412,543	412,543	412,543	0	0	0	0	0	0	4,587,457	0.130
000000-00-0	SHELTER GROWTH OPPOR FUND LTD		WILMINGTON		SHELTER GROWTH OPPOR FUND LTD		05/01/2017	10	2,500,000	2,607,655	2,607,655	107,655	0	0	0	0	0	0	0.492
000000-00-0	NEW MOUNTAIN PARTNERS V		WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	320,651	305,382	305,382	(15,269)	0	0	0	0	0	4,679,349	0.000
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP		HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	177,867	151,648	151,648	(26,219)	0	0	0	0	0	4,822,133	0.078
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I		WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	225,212	225,212	225,212	0	0	0	0	0	0	649,788	0.170
000000-00-0	EQT INFRASTRUCTURE III		LUXEMBOURG		EQT INFRASTRUCTURE III		10/25/2017		1,168,864	1,187,181	1,187,181	0	0	0	0	18,318	0	3,011,341	0.099
000000-00-0	K3 PRIVATE INVESTORS LP		WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016	3	1,881,975	2,090,199	2,090,199	259,075	0	0	0	0	0	1,568,025	0.405
000000-00-0	THOMAS BRAVO FUND XII		WILMINGTON	DE	THOMAS BRAVO FUND XII		05/31/2016	3	2,514,624	2,518,026	2,518,026	70,688	0	0	0	0	0	2,691,856	0.131
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP		GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016	3	4,364,216	4,352,705	4,352,705	16,181	0	0	0	0	0	1,621,406	0.088
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B		WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B		05/16/2016		2,301,964	2,497,714	2,497,714	78,991	0	0	0	0	0	5,039,192	0.052
000000-00-0	TENASKA POWER FUND, L.P. PRVT		WILMINGTON	DE	TENASKA POWER FUND, L.P. PRVT		10/12/2005	3	0	42,647	42,647	48,560	0	0	0	0	55,899	0	1.782
000000-00-0	KINDERBROOK CAPITAL FUND V B BALP		WILMINGTON	DE	KINDERBROOK CAPITAL FUND V B BALP		12/19/2017	3	266,175	266,175	266,175	0	0	0	0	0	0	3,483,825	0.000
000000-00-0	ENERGY CAPITAL PARTNERS, LP PRVT		WILMINGTON	DE	ENERGY CAPITAL PARTNERS, LP PRVT		02/22/2006	3	1,749,102	1,400,255	1,400,255	(348,847)	0	280,162	0	0	0	97,553	1.371
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3	18	271,573	271,573	(639,794)	0	0	0	0	423,972	3,750,000	2.054
1599999. Joint Venture Interests - Common Stock - Unaffiliated									39,837,710	61,339,236	61,339,236	3,917,978	0	280,162	0	18,318	996,708	87,857,220	XXX
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I		WILMINGTON	DE	VOYA ASIA PACIFIC PRIV EQ CO-INV I		02/14/2008	3	6,441,662	11,493,849	11,493,849	883,445	0	0	0	0	0	3,958,410	43.560
000000-00-0	Roaring River IV Holding, LLC		WILMINGTON	DE			08/06/2013		190,795,119	73,760,850	73,760,850	(22,244,162)	0	0	0	0	0	0	100.000
000000-00-0	POMONA CAPITAL VII PRVT		WILMINGTON	DE	POMONA CAPITAL VII PRVT		02/27/2008	3	0	4,976,248	4,976,248	(5,950,638)	0	0	0	0	8,687,929	21,477,947	7.549
000000-00-0	POMONA VOYA HOLDINGS II LP		WILMINGTON	DE	POMONA VOYA HOLDINGS II LP		07/25/2008	3	0	4,097,525	4,097,525	(5,333,598)	0	0	0	0	6,445,681	1,122,000	32.684
000000-00-0	POMONA VOYA HOLDINGS IV LP		WILMINGTON	DE	POMONA VOYA HOLDINGS IV LP		07/15/2008	3	5,402,601	33,481,714	33,481,714	7,384,744	0	0	0	0	506,167	3,501,901	18.195
000000-00-0	POMONA VOYA HOLDINGS V-A LP		WILMINGTON	DE	POMONA VOYA HOLDINGS V-A LP		11/30/2011	3	3,955,279	4,984,382	4,984,382	306,837	0	0	0	0	118,232	708,585	21.796
000000-00-0	POMONA VOYA HOLDINGS V LP		WILMINGTON	DE	POMONA VOYA HOLDINGS V LP		01/10/2012	3	4,489,444	11,068,992	11,068,992	3,097,491	0	0	0	0	174,661	740,644	22.085
000000-00-0	POMONA CAPITAL IX LP		WILMINGTON	DE	POMONA CAPITAL IX LP		12/13/2017	3	0	396,677	396,677	396,677	0	0	0	0	0	30,000,000	0.000
000000-00-0	POMONA CAPITAL VIII LP		WILMINGTON	DE	POMONA CAPITAL VIII LP		07/10/2013	3	505,507	3,292,838	3,292,838	620,782	0	0	0	0	61,723	6,893,317	0.592
1699999. Joint Venture Interests - Common Stock - Affiliated									211,589,613	147,553,075	147,553,075	(20,838,422)	0	0	0	0	15,994,393	68,402,804	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL 144A		MERCER ISLAND	WA	FARMERS EXCHANGE CAPITAL 144A	2FE	01/03/2011		7,914,226	10,074,719	7,914,226	0	5,013	0	0	0	564,000	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE 144A		MERCER ISLAND	WA	FARMERS INSURANCE EXCHANGE 144A	2FE	01/03/2011		8,634,701	10,069,520	8,634,701	0	(77,157)	0	0	0	690,000	0	0.000
309601-AE-2	FARMERS INSURANCE EXCHANGE		MERCER ISLAND	WA	FARMERS INSURANCE EXCHANGE	2FE	10/10/2017		6,000,000	6,088,621	6,000,000	0	0	0	0	0	0	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE COMPANY 144A		NEW YORK	NY	NEW YORK LIFE INSURANCE COMPANY 144A	1FE	01/03/2011		413,912	640,725	413,912	0	2,824	0	0	0	29,375	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO 144A		NEW YORK	NY	NEW YORK LIFE INSURANCE CO 144A	1FE	01/03/2011		1,905,000	2,719,083	1,905,000	0	0	0	0	0	128,588	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE 144A	1FE	01/03/2011		6,500,000	8,715,005	6,500,000	0	0	0	0	0	394,095	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE	1FE	09/21/2017		8,481,999	8,620,870	8,481,999	0	67	0	0	0	0	0	0.000
707567-AA-1	PENN MUTUAL LIFE INSURANCE 144A		PHILADELPHIA	PA	PENN MUTUAL LIFE INSURANCE 144A	1FE	01/03/2011		4,984,585	6,144,800	4,984,585	0	467	0	0	0	332,500	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated									44,834,421	53,073,342	44,834,421	0	(68,787)	0	0	0	2,138,558	0	XXX
38078#-AC-7	VOYA INSURANCE AND ANNUITY CO		DES MOINES	IA	VOYA INSURANCE AND ANNUITY CO	2FE	01/03/2011		35,000,000	49,259,000	35,000,000	0	0	0	0	0	3,496,551	0	0.000
2499999. Surplus Debentures, etc - Affiliated									35,000,000	49,259,000	35,000,000	0	0	0	0	0	3,496,551	0	XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC. PRVT		WILMINGTON	DE	CSFB GEORGIA STATE FUND I, LLC. PRVT		12/05/2006		0	0	0	0	(23,564)	0	0	0	29,883	0	3.030

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	(23,564)	0	0	0	29,883	0	XXX
4499999. Total - Unaffiliated									88,845,734	118,342,996	110,333,873	3,904,590	(92,567)	280,162	0	18,318	3,218,710	101,704,720	XXX
4599999. Total - Affiliated									246,589,613	196,812,075	182,553,075	(20,838,422)	0	0	0	0	19,490,944	68,402,804	XXX
4699999 - Totals									335,435,347	315,155,071	292,886,948	(16,933,832)	(92,567)	280,162	0	18,318	22,709,654	170,107,524	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
312906-SK-7	FHLMC 1119 R	VARIOUS	US	FHLMC 1119 R	05/21/2013		0	229	0	0.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							0	229	0	XXX
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	OAKTREE REDF II FUND	12/27/2017		1,102,500	0	0	0.000
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	1,550,000	0	0.991
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							2,352,500	1,550,000	0	XXX
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC	WILMINGTON	DE	BAYVIEW MSR OPPORTUNITY DOMESTIC	06/30/2017	10	675,000	0	0	0.020
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V	03/22/2017	10	142,263	78,200	0	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B	05/16/2016		0	1,153,165	0	0.052
000000-00-0	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP	12/04/2017		40,286	0	0	0.000
000000-00-0	EAST LODGE EUROPEAN ABS FUND	WILMINGTON	DE	EAST LODGE EUROPEAN ABS FUND	12/29/2017	10	2,500,000	0	0	0.000
000000-00-0	ELEMENT CAPITAL FUND	WILMINGTON	DE	ELEMENT CAPITAL FUND	03/01/2017	4	325,000	77,500	0	0.020
000000-00-0	ELLIOTT ASSOCIATES LP CL A	WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL A	01/03/2017	13	856,000	340,000	0	0.012
000000-00-0	ELLIOTT ASSOCIATES LP CL B	WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL B	12/30/2016	13	0	200,000	0	0.011
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP	07/17/2017	3	84,500	93,367	0	0.078
000000-00-0	EQT INFRASTRUCTURE III	LUXENBOURG		EQT INFRASTRUCTURE III	10/25/2017		560,319	608,545	0	0.099
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	GCG INVESTORS IV LP	03/14/2017	2	325,909	755,204	0	2.244
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII	04/28/2017	3	22,415	390,128	0	0.130
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I	10/05/2017	3	31,231	193,981	0	0.170
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP	10/30/2017	3	56,081	230,554	0	0.000
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP	05/12/2017	3	355,673	1,344,961	0	0.140
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	06/19/2006	3	0	7,780	0	2.054
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP	07/18/2016		0	1,666,350	0	0.405
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III	05/30/2017		631,854	2,362,329	0	6.400
000000-00-0	KINDERBROOK CAPITAL FUND V B BALP	WILMINGTON	DE	KINDERBROOK CAPITAL FUND V B BALP	12/19/2017	3	266,175	0	0	0.000
000000-00-0	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND V	09/21/2017		750,000	0	0	11.001
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V	11/29/2017	3	320,651	0	0	0.000
000000-00-0	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	QUAD-C PARTNERS IX	04/26/2017	3	133,011	395,044	0	0.278
000000-00-0	SHELTER GROWTH OPPOR FUND LTD	WILMINGTON	DE	SHELTER GROWTH OPPOR FUND LTD	05/01/2017	10	2,500,000	0	0	0.492
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP	11/21/2016	3	0	497,640	0	1.059
000000-00-0	THOMAS BRAVO FUND XII	WILMINGTON	DE	THOMA BRAVO FUND XII	05/31/2016		0	941,481	0	0.131
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP	06/15/2017	3	338,028	63,525	0	0.223
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP	06/28/2016		0	2,310,622	0	0.088
1599999. Joint Venture Interests - Common Stock - Unaffiliated							10,914,395	13,710,375	0	XXX
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	21.796
000000-00-0	Roaring River IV Holding, LLC	WILMINGTON	DE		08/06/2013		0	22,437,000	0	100.000
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	POMONA VOYA HOLDINGS V LP	01/10/2012	3	0	340,000	0	22.085
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	POMONA VOYA HOLDINGS V LP	01/10/2012	3	467,434	0	0	22.085
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	POMONA CAPITAL IX LP	12/13/2017	3	0	0	0	0.000
1699999. Joint Venture Interests - Common Stock - Affiliated							467,434	23,017,000	0	XXX
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE	09/21/2017		8,481,895	0	0	0.000
309601-AE-2	FARMERS INSURANCE EXCHANGE	MERCER ISLAND	WA	FARMERS INSURANCE EXCHANGE	10/10/2017		6,000,000	0	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated							14,481,895	0	0	XXX
4499999. Total - Unaffiliated							27,748,790	15,260,603	0	XXX
4599999. Total - Affiliated							467,434	23,017,000	0	XXX
4699999 - Totals							28,216,224	38,277,603	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
30240F-9B-1	FBC6_A R	VARIOUS	US	SALE	12/01/2004	02/07/2017	0	0	0	0	0	0	0	0	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	20,958	0	0	(20,958)	(20,958)	0
783760-9E-3	RYL4_32R R	VARIOUS	US	SALE	12/01/2004	05/01/2017	0	0	0	0	0	0	0	0	27,596	0	27,596	27,596	0
313602-R7-1	FNMA_89-59	VARIOUS	US	SALE	05/23/2013	07/31/2017	1,636	0	899	0	0	899	0	2,534	0	0	(2,534)	(2,534)	0
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							1,636	0	899	0	0	899	0	23,492	217,174	0	193,682	193,682	0
000000-00-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/17/2017	09/29/2017	26,712	0	0	0	0	0	0	26,712	26,712	0	0	0	0
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							26,712	0	0	0	0	0	0	26,712	26,712	0	0	0	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)
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	RETURN OF CAPITAL	05/16/2016	12/31/2017	30,425	0	0	0	0	0	0	49,280	49,280	0	0	0	0
000000-00-0	ENERGY CAPITAL PARTNERS, LP PRVT	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2006	04/05/2017	969,513	0	0	0	0	0	0	969,513	969,513	0	0	0	0
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/12/2017	11/30/2017	97,007	0	0	0	0	0	0	97,007	97,007	0	0	0	0
000000-00-0	HARBERT POWER FUND III, LLC PRVT	WILMINGTON	DE	RETURN OF CAPITAL	10/31/2006	11/30/2017	275,997	0	0	0	0	0	0	275,997	275,997	0	0	0	0
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	RETURN OF CAPITAL	06/19/2006	09/11/2017	21,735	0	0	0	0	0	0	21,735	21,735	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2017	12/31/2017	744,182	0	0	0	0	0	0	744,182	744,182	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	TENASKA POWER FUND, L.P. PRVT	WILMINGTON	DE	RETURN OF CAPITAL	10/12/2005	09/28/2017	368,860	0	0	0	0	0	0	368,860	368,860	0	0	0	0
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2016	11/30/2017	100,329	0	0	0	0	0	0	100,329	100,329	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/28/2016	09/18/2017	111,912	0	0	0	0	0	0	111,912	111,912	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,719,960	4,263	0	0	0	4,263	0	2,743,078	2,738,815	0	(4,263)	(4,263)	(1,250)
000000-00-0	POMONA CAPITAL VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	07/10/2013	12/27/2017	1,501,827	0	0	0	0	0	0	1,501,827	1,501,827	0	0	0	12
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
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/15/2008	12/27/2017	12,855,752	0	0	0	0	0	0	12,855,752	12,855,752	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	RETURN OF CAPITAL	01/10/2012	12/31/2017	6,006,828	0	0	0	0	0	0	6,006,828	6,006,828	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	RETURN OF CAPITAL	11/30/2011	12/31/2017	517,000	0	0	0	0	0	0	517,000	517,000	0	0	0	0
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	RETURN OF CAPITAL	02/14/2008	09/30/2017	1,332,936	0	0	0	0	0	0	1,332,936	1,332,936	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							39,214,343	0	0	0	0	0	0	39,214,343	39,214,343	0	0	0	12
4499999. Total - Unaffiliated							2,748,308	4,263	899	0	0	5,162	0	2,793,282	2,982,701	0	189,419	189,419	(1,250)
4599999. Total - Affiliated							39,214,343	0	0	0	0	0	0	39,214,343	39,214,343	0	0	0	12
4699999 - Totals							41,962,651	4,263	899	0	0	5,162	0	42,007,625	42,197,044	0	189,419	189,419	(1,238)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3134A4-KX-1	FHLMC REFERENCE NOTES				1FE	357,420	140.1390	420,417	300,000	340,044	0	(1,845)	0	0	6.250	4.950	JJ	8,646	18,750	10/03/2005	07/15/2032
31359M-EB-5	FNMA				1FE	20,695,513	149.6440	26,338,840	17,601,000	20,180,650	0	(69,957)	0	0	6.210	5.050	FA	440,245	1,093,022	03/04/2009	08/06/2038
31359M-EU-3	FNMA BENCHMARK NOTES		CF		1FE	34,290,810	133.5190	36,050,130	27,000,000	31,853,703	0	(326,172)	0	0	6.250	4.240	MN	215,625	1,687,500	04/01/2009	05/15/2029
31359M-FJ-7	FNMA BENCHMARK NOTES		CF		1FE	20,349,568	143.6980	18,393,344	12,800,000	18,374,226	0	(383,672)	0	0	7.125	2.830	JJ	420,533	912,000	07/09/2012	01/15/2030
31398A-FD-9	FNMA		LS		1FE	57,989,482	139.8210	73,264,806	52,399,000	56,982,600	0	(137,178)	0	0	5.625	4.920	JJ	1,359,099	2,947,444	03/04/2009	07/15/2037
880591-EH-1	TENN VALLEY AUTHORITY		CF		1FE	5,194,200	135.3240	6,766,200	5,000,000	5,168,705	0	(4,236)	0	0	5.250	4.990	MS	77,292	262,500	12/08/2010	09/15/2039
880591-EJ-7	TENN VALLEY AUTHORITY		CF		1FE	6,877,350	126.1160	9,458,701	7,500,000	6,901,609	0	3,889	0	0	4.625	5.080	MS	102,135	346,875	12/08/2010	09/15/2060
912803-AU-7	TREASURY STRIP (PRIN)		GSD		1	813,691	95.0510	804,131	846,000	824,750	0	7,962	0	0	0.000	0.970	N/A	0	0	08/09/2016	08/15/2020
912803-BM-4	TREASURY STRIP (PRIN)		@		1	35,083,000	78.7850	39,392,500	50,000,000	39,813,635	0	908,416	0	0	0.000	2.320	N/A	0	0	07/09/2012	11/15/2027
912803-DJ-9	TREASURY STRIP (PRIN)		GLS		1	25,548,200	55.8830	61,471,300	110,000,000	37,434,650	0	1,800,256	0	0	0.000	4.980	N/A	0	0	03/31/2010	11/15/2039
912803-DK-6	TREASURY STRIP (INT)				1	20,381,760	55.3830	45,967,890	83,000,000	29,207,503	0	1,343,402	0	0	0.000	4.750	FA	0	0	08/12/2010	02/15/2040
912803-EH-2	TREASURY STRIP (PRIN)		@		1	13,969,505	48.3130	18,582,629	38,463,000	15,624,093	0	524,757	0	0	0.000	3.440	N/A	0	0	09/19/2014	05/15/2044
912810-FT-0	TREASURY BOND		LS		1	5,343,900	128.7850	7,727,100	6,000,000	5,472,041	0	17,090	0	0	4.500	5.250	FA	101,984	270,000	12/26/2006	02/15/2036
912810-PW-2	TREASURY BOND		LS		1	172,166,891	127.8430	216,949,571	169,700,000	171,711,272	0	(64,497)	0	0	4.375	4.280	FA	2,804,316	7,424,375	11/04/2009	02/15/2038
912810-PX-0	TREASURY BOND		C		1	180,959,809	130.0010	197,601,535	152,000,000	174,742,046	0	(786,975)	0	0	4.500	3.440	MN	888,066	6,840,000	06/03/2009	05/15/2038
912810-QB-7	WI TREASURY BOND				1	3,392,813	126.4090	4,424,315	3,500,000	3,410,755	0	2,466	0	0	4.250	4.430	MN	19,313	148,750	07/30/2009	05/15/2039
912810-QL-5	TREASURY BOND				1	19,019,000	127.0140	19,560,158	15,400,000	18,715,500	0	(100,343)	0	0	4.250	2.940	MN	84,977	654,500	11/19/2014	11/15/2040
912828-K7-4	TREASURY NOTE				1	4,941,817	97.4910	4,874,550	5,000,000	4,954,177	0	5,481	0	0	2.000	2.130	FA	37,772	100,000	09/18/2015	08/15/2025
912828-N8-9	TREASURY NOTE		SD		1	416,473	98.1010	412,024	420,000	416,990	0	517	0	0	1.375	1.610	JJ	2,417	2,888	06/15/2017	01/31/2021
912828-V2-3	TREASURY NOTE		LS		1	14,958,984	99.8250	14,973,750	15,000,000	14,964,288	0	5,303	0	0	2.250	2.290	JD	932	337,500	01/19/2017	12/31/2023
912833-4S-6	TREASURY STRIP (PRIN)		GLS		1	11,792,550	70.1480	13,503,490	19,250,000	12,919,201	0	372,103	0	0	0.000	2.940	N/A	0	0	11/19/2014	08/15/2031
912833-4V-9	TREASURY STRIP (INT)				1	11,645,033	67.0590	13,425,212	20,020,000	12,775,076	0	373,943	0	0	0.000	2.990	FA	0	0	11/19/2014	02/15/2033
912833-7R-5	TREASURY STRIP (INT)				1	13,428,450	68.5660	15,427,350	22,500,000	15,485,262	0	397,447	0	0	0.000	2.610	MN	0	0	07/09/2012	05/15/2032
912833-LB-4	TREASURY STRIP (INT)		SD		1	23,904,246	94.4180	23,694,197	25,095,000	24,252,815	0	286,768	0	0	0.000	1.190	MN	0	0	10/13/2016	11/15/2020
912834-DV-7	TREASURY STRIP (INT)				1	7,832,250	55.6880	13,922,000	25,000,000	10,507,759	0	417,680	0	0	0.000	4.090	MN	0	0	10/01/2010	05/15/2039
912834-EV-6	TREASURY STRIP (PRIN)		@		1	6,118,200	54.9730	10,994,600	20,000,000	8,215,131	0	324,559	0	0	0.000	4.110	N/A	0	0	10/01/2010	11/15/2039
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						717,470,915	XXX	894,400,740	903,794,000	741,248,481	0	4,917,164	0	0	XXX	XXX	XXX	6,563,352	23,046,104	XXX	XXX
36202B-B9-5	GNMA2 30YR			4	1FE	26	100.4570	25	25	25	0	0	0	0	9.500	7.510	MON	0	2	04/06/2000	04/20/2018
36202B-E5-0	GNMA2 30YR			4	1FE	27	100.4570	26	26	26	0	(1)	0	0	9.500	6.490	MON	0	2	07/21/1999	09/20/2018
36202B-EJ-0	GNMA2 30YR			4	1FE	250	100.7350	241	239	239	0	(4)	0	0	9.000	6.770	MON	2	21	12/28/2000	08/20/2018
3620A7-JL-0	GNMA 30YR			4	1FE	1,253,881	106.1530	1,207,846	1,137,828	1,253,881	0	(8,152)	0	0	4.500	2.240	MON	4,267	51,202	07/09/2012	09/15/2040
36219V-R7-9	GNMA2 30YR			4	1FE	3,693	100.4570	3,577	3,561	3,561	0	(27)	0	0	9.500	8.260	MON	28	338	12/28/2000	09/20/2018
36220R-5H-7	GNMA 30YR			4	1FE	538	100.4980	491	489	500	0	(15)	0	0	10.000	6.550	MON	4	49	09/01/1999	01/15/2020
362900-AJ-4	GNMA 30YR			4	1FE	665,180	115.7340	732,745	633,128	665,180	0	(1,507)	0	0	6.000	4.770	MON	3,166	37,988	03/10/2004	10/15/2033
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,923,595	XXX	1,944,951	1,775,296	1,923,412	0	(9,706)	0	0	XXX	XXX	XXX	7,467	89,602	XXX	XXX
0599999. Total - U.S. Government Bonds						719,394,510	XXX	896,345,691	905,569,296	743,171,893	0	4,907,458	0	0	XXX	XXX	XXX	6,570,819	23,135,706	XXX	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS		D	2	3FE	387,272	115.0000	546,250	475,000	409,853	0	8,087	0	0	7.500	10.440	MS	9,005	35,625	12/04/2008	03/31/2030
05674R-AB-0	BAHRAIN KINGDOM OF (GOVERNMENT)		D		4FE	1,133,490	104.5000	1,186,075	1,135,000	1,134,206	0	149	0	0	6.125	6.140	JJ	33,987	69,519	06/27/2012	07/05/2022
05674R-AF-1	BAHRAIN KINGDOM OF (GOVERNMENT)		D		4FE	2,250,000	104.0000	2,340,000	2,250,000	2,250,000	0	0	0	0	7.000	7.000	JJ	67,813	157,500	11/17/2015	01/26/2026
05965M-AA-1	BANCO DEL ESTADO DE CHILE		D		1FE	2,246,544	104.0540	2,346,429	2,255,000	2,251,118	0	856	0	0	3.875	3.920	FA	34,710	87,381	04/10/2012	02/08/2022
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO		D		2FE	3,739,463	103.5520	3,883,219	3,750,000	3,741,417	0	906	0	0	4.375	4.410	AO	35,091	164,063	10/06/2015	10/14/2025
105756-BB-5	BRAZIL (FEDERATIVE REPUBLIC OF)		D		3FE	875,044	131.7500	744,388	565,000	819,654	0	(10,801)	0	0	8.250	4.320	JJ	20,846	46,613	05/01/2012	01/20/2034
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF)		LS	D	3FE	1,480,765	102.2500	1,262,788	1,235,000	1,453,566	0	(5,406)	0	0	5.625	4.390	JJ	33,577	69,469	06/08/2012	01/07/2041
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF (GO			D	3FE	642,828	93.2500	611,720	656,000	643,499	0	210	0	0	5.000	5.130	JJ	14,031	32,800	07/23/2014	01/27/2045
105756-BZ-2	BRAZIL FEDERATIVE REPUBLIC OF (GOV		LS	D	1,2	3FE	338,650	100.5000	341,700	340,000	338,700	50	0	0	4.625	4.670	JJ	3,407	3,407	10/04/2017	01/13/2028
168863-CE-6	CHILE (REPUBLIC OF)			D	1FE	1,272,973	102.6250	1,308,469	1,275,000	1,272,992	0	19	0	0	3.860	3.860	JD	1,367	24,608	06/13/2017	06/21/2047
195325-BL-8	COLOMBIA (REPUBLIC OF)			D	2FE	679,064	106.0000	658,260	621,000	630,340	0	(7,213)	0	0	7.375	6.060	MS	13,104	45,799	08/31/2009	03/18/2019
195325-BM-6	COLOMBIA (REPUBLIC OF)			D	2FE	1,473,627	120.5000	1,447,205	1,201,000	1,443,890	0	(5,765)	0	0	6.125	4.680	JJ	33,307	73,561	03/22/2012	01/18/2041
195325-DL-6	COLOMBIA REPUBLIC OF (GOVERNMENT)			D	1,2	2FE	739,470	101.8750	764,063	750,000	740,360	890	0	0	3.875	4.040	AO	5,328	21,797	01/18/2017	04/25/2027
200447-AF-7	COMISION FEDERAL DE ELECTRICIDAD			D	2FE	1,048,698	104.5770	1,098,064	1,050,000	1,048,763	0	65	0	0	4.750	4.760	FA	17,733	42,255	10/11/2016	02/23/2027
21987B-AS-7	CORPORACION NACIONAL DEL COBRE DE			D	1FE	674,082	106.3260	717,704	675,000	674,435	0	87	0	0	4.500	4.510	FA	11,644	30,375	08/06/2013	08/13/2023
21987B-AU-2	CORPORACION NACIONAL DEL COBRE DE		LS	D	1FE	1,577,408	113.0730	1,809,176	1,600,000	1,578,537	0	376	0	0	4.875	4.960	MN	12,350	78,000	10/28/2014	11/04/2044
21987B-AV-0	CORPORACION NACIONAL DEL COBRE DE		LS	D	1FE	3,735,310	107.1860	4,073,087	3,800,000	3,747,564	0	5,520	0	0	4.500	4.710	MS	49,875	171,000	09/25/2015	09/16/2025
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE			D	1,2	1FE	1,473,555	99.6370	1,494,563	1,500,000	1,474,469	0	914	0	0	3.625	3.830	FA	22,656	0	07/25/2017	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	4,111,155	99.2500	4,148,650	4,180,000	4,119,288	0	5,829	0	0	3.750	3.950	FA	63,571	156,750	08/02/2016	08/05/2026
344593-AA-6	FONDO MIVIVIENDA SA		D		2FE	906,635	100.2500	907,263	905,000	905,899	0	(160)	0	0	3.500	3.470	JJ	13,286	31,675	01/25/2013	01/31/2023
455780-AT-3	INDON 8 1/2 10/12/35		D		2FE	210,350	149.7500	209,650	140,000	199,688	0	(2,070)	0	0	8.500	4.880	AO	2,611	11,900	03/22/2012	10/12/2035
455780-BK-1	INDONESIA REPUBLIC OF (GOVERNMENT		D		2FE	3,772,689	102.7500	3,906,555	3,802,000	3,787,900	0	2,941	0	0	3.750	3.840	AO	26,139	142,575	06/12/2012	04/25/2022
455780-BV-7	INDONESIA REPUBLIC OF (GOVERNMENT		D		2FE	1,095,589	108.6250	1,194,875	1,100,000	1,096,378	0	363	0	0	4.750	4.800	JJ	25,109	52,250	12/01/2015	01/08/2026
455780-BX-3	INDONESIA REPUBLIC OF (GOVERNMENT	LS	D		2FE	2,987,760	105.7500	3,172,500	3,000,000	2,988,937	0	1,100	0	0	4.350	4.400	JJ	62,713	76,125	12/01/2016	01/08/2027
455780-CD-6	INDONESIA (REPUBLIC OF)		D		2FE	2,240,460	99.7500	2,244,375	2,250,000	2,240,510	0	50	0	0	3.500	3.550	JJ	4,375	0	12/04/2017	01/11/2028
455780-CE-4	INDONESIA (REPUBLIC OF)		D		2FE	743,745	101.5000	761,250	750,000	743,754	0	9	0	0	4.350	4.400	JJ	1,813	0	12/04/2017	01/11/2048
46639U-AB-1	JSC NATIONAL COMPANY KAZMUNAYGAS		D		2FE	1,879,814	106.8750	2,009,250	1,880,000	1,879,826	0	3	0	0	5.750	5.750	AO	18,317	111,860	04/25/2013	04/30/2043
48266X-AB-1	KSA SUKUK LTD		D		1FE	5,250,000	100.8750	5,295,938	5,250,000	5,250,000	0	0	0	0	3.628	3.620	AO	37,565	95,235	04/12/2017	04/20/2027
486661-AG-6	KAZAKHSTAN (REPUBLIC OF)		D		2FE	1,979,520	111.2500	2,225,000	2,000,000	1,983,593	0	1,728	0	0	5.125	5.250	JJ	45,556	102,500	07/14/2015	07/21/2025
48667D-AD-6	KAZAKHSTAN TEMIR ZHOLY FINANCE BV		D		2FE	347,000	117.1250	406,424	347,000	347,000	0	0	0	0	6.950	6.950	JJ	11,455	24,117	07/02/2012	07/10/2042
48667Q-AA-3	NK KAZMUNAYGAZ AO		D		2FE	600,136	103.0000	623,150	605,000	604,637	0	675	0	0	9.125	9.250	JJ	27,450	56,416	06/24/2008	07/02/2018
48667Q-AH-8	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	715,622	103.5530	745,585	720,000	716,709	0	363	0	0	4.875	4.940	MN	5,265	36,540	10/31/2014	05/07/2025
48667Q-AK-1	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	512,881	95.6000	497,120	520,000	513,174	0	99	0	0	6.000	6.100	MN	4,680	33,540	10/31/2014	11/07/2044
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	1,485,300	105.4350	1,581,525	1,500,000	1,486,116	0	816	0	0	4.750	4.870	AO	14,250	35,625	04/11/2017	04/19/2027
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	2,208,335	106.6250	2,399,063	2,250,000	2,208,703	0	369	0	0	5.750	5.880	AO	25,875	64,688	04/12/2017	04/19/2047
48668J-AA-8	NATSIONAL NYI HOLDING KAZAGRO AO		D		3FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000	0	0	0	0	4.625	4.620	MN	4,753	46,250	05/17/2013	05/24/2023
501499-AB-3	KUWAIT INTL BOND		D		1FE	2,970,780	101.5000	3,045,000	3,000,000	2,972,706	0	1,926	0	0	3.500	3.610	MS	29,458	52,500	03/13/2017	03/20/2027
536878-AG-6	LITHUANIA (REPUBLIC OF)		D		1FE	989,005	115.8750	1,027,811	887,000	935,590	0	(10,449)	0	0	6.625	5.120	FA	24,485	58,764	03/27/2012	02/01/2022
617726-AG-9	MOROCCO KINGDOM OF (GOVERNMENT)		D		2FE	866,530	113.7500	995,313	875,000	867,149	0	145	0	0	5.500	5.560	JD	2,776	48,125	05/22/2013	12/11/2042
69369E-AD-1	PERTAMINA (PERSERO) PT		D		2FE	998,760	113.5000	1,152,025	1,015,000	1,000,056	0	262	0	0	6.000	6.110	MN	9,812	60,900	04/27/2012	05/03/2042
698299-AK-0	PANAMA (REPUBLIC OF)		D		2FE	2,074,045	151.3000	2,320,942	1,534,000	1,908,513	0	(22,305)	0	0	9.375	6.310	AO	35,953	143,813	06/11/2008	04/01/2029
698299-AS-3	PANAMA 9.375% 1/16/2023		D		2FE	299,250	127.0120	285,778	225,000	269,037	0	(7,520)	0	0	9.375	4.940	JJ	9,668	21,094	08/20/2013	01/16/2023
698299-AW-4	PANAMA (REPUBLIC OF)		D		2FE	2,133,521	133.3750	2,268,709	1,701,000	2,061,158	0	(13,797)	0	0	6.700	4.830	JJ	49,069	113,967	04/26/2012	01/26/2036
698299-BB-9	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2FE	1,080,000	104.3750	1,127,250	1,080,000	1,080,000	0	0	0	0	4.300	4.300	AO	7,998	46,440	04/22/2013	04/29/2053
698299-BE-3	PANAMA REPUBLIC OF (GOVERNMENT)		D	1,2	2FE	988,570	104.2500	1,042,500	1,000,000	991,333	0	1,024	0	0	3.750	3.880	MS	10,938	37,500	03/11/2015	03/16/2025
698299-BF-0	PANAMA REPUBLIC OF (GOVERNMENT)	LS	D	1,2	2FE	3,153,801	104.5000	3,291,750	3,150,000	3,155,132	0	249	0	0	3.875	3.850	MS	35,263	101,719	05/05/2017	03/17/2028
715638-BM-3	PERU REPUBLIC OF (GOVERNMENT)		D		2FE	3,953,591	129.0000	4,278,930	3,317,000	3,914,760	0	(7,775)	0	0	5.625	4.560	MN	22,286	186,581	06/21/2012	11/18/2050
71567P-AH-3	PERUSAHAAN PENERBIT SBSN INDONESIA		D		2FE	3,003,713	103.0000	3,090,000	3,000,000	3,003,493	0	(220)	0	0	4.150	4.130	MS	31,817	62,250	04/07/2017	03/29/2027
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	1,900,075	99.8750	1,922,594	1,925,000	1,901,336	0	1,261	0	0	4.125	4.280	MN	10,146	39,703	05/18/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	738,855	103.7500	778,125	750,000	738,952	0	97	0	0	5.250	5.350	MN	5,031	19,688	05/08/2017	05/15/2047
71654Q-AX-0	PETROLEOS MEXICANOS		D		2FE	456,233	106.2500	430,313	405,000	424,923	0	(6,042)	0	0	5.500	3.770	JJ	9,900	22,275	05/03/2012	01/21/2021
71654Q-AZ-5	PETROLEOS MEXICANOS		D		2FE	1,515,150	103.1250	1,335,469	1,295,000	1,494,218	0	(4,199)	0	0	6.500	5.340	JD	6,781	84,175	05/14/2012	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS		D		2FE	1,577,507	92.3750	1,454,906	1,575,000	1,577,320	0	(39)	0	0	5.500	5.480	JD	963	86,625	06/19/2012	06/27/2044
71654Q-BR-2	PETROLEOS MEXICANOS		D		2FE	86,349	100.4100	87,357	87,000	86,379	0	8	0	0	6.375	6.430	JJ	2,434	5,546	01/15/2014	01/23/2045
71654Q-BV-3	PETROLEOS MEXICANOS		D		2FE	502,086	99.5000	502,475	505,000	502,845	0	257	0	0	4.250	4.320	JJ	9,897	21,463	10/06/2014	01/15/2025
71654Q-BW-1	PETROLEOS MEXICANOS	LS	D		2FE	4,242,350	99.8750	4,244,688	4,250,000	4,244,041	0	601	0	0	4.500	4.520	JJ	83,938	191,250	01/15/2015	01/23/2026
71654Q-CB-6	PETROLEOS MEXICANOS	LS	D		2FE	2,245,838	113.2500	2,548,125	2,250,000	2,246,392	0	299	0	0	6.875	6.900	FA	63,164	154,688	01/28/2016	08/04/2026
71654Q-CD-2	PETROLEOS MEXICANOS		D		2FE	3,000,000	102.8750	3,086,250	3,000,000	3,000,000	0	0	0	0	4.625	4.620	MS	38,542	138,750	09/13/2016	09/21/2023
71656L-BS-9	PETROLEOS MEXICANOS		D		2FE	1,424,075	109.5000	1,478,250	1,350,000	1,421,548	0	(2,527)	0	0	6.500	5.750	MS	26,325	43,875	07/11/2017	03/13/2027
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD 144A	LS	D		4FE	769,924	106.0000	822,560	776,000	774,582	0	772	0	0	9.750	9.870	FA	28,793	75,660	08/11/2009	08/14/2019
716743-AD-1	PETRONAS CAPITAL LTD 144A		D		1FE	1,250,788	104.2500	1,298,955	1,246,000	1,246,970	0	(563)	0	0	5.250	5.190	FA	25,257	65,415	09/22/2009	08/12/2019
716743-AJ-8	PETRONAS CAPITAL LTD		D		1FE	4,956,250	102.5280	5,126,429	5,000,000	4,966,917	0	3,950	0	0	3.500	3.600	MS	50,069	175,000	03/11/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD		D		1FE	1,234,588	112.7590	1,409,497	1,250,000	1,235,305	0	268	0	0	4.500	4.570	MS	16,094	56,250	03/11/2015	03/18/2045
718286-AP-2	PHILIPPINE (REPUBLIC OF)		D		2FE	675,000	151.0000	679,500	450,000	603,245	0	(17,311)	0	0	10.625	4.940	MS	13,945	47,813	06/24/2013	03/16/2025
718286-BK-2	PHILIPPINES (REPUBLIC OF)		D		2FE	1,599,750	104.7500	1,655,050	1,580,000	1,588,642	0	(2,634)	0	0	4.000	3.800	JJ	29,142	63,200	06/24/2013	01/15/2021
718286-CB-1	PHILIPPINES (REPUBLIC OF)		D		2FE	1,525,000	99.3750	1,515,469	1,525,000	1,525,000	0	0	0	0	3.700	3.700	FA	23,354	28,213	01/18/2017	02/02/2042
760942-AZ-5	URUGUAY ORIENTAL REPUBLIC OF (GOV		D	2	2FE	254,574	108.6250	276,994	255,000	254,790	0	92	0	0	4.500	4.510	FA	4,367	11,475	08/07/2013	08/14/2024
760942-BB-7	URUGUAY (ORIENTAL REPUBLIC OF)		D		2FE	2,108,724	107.7500	2,251,975	2,090,000	2,107,382	0	(1,365)	0	0	4.375	4.250	AO	16,256	91,438	07/13/2016	10/27/2027
78307A-DE-0	RUSSIAN FEDERATION (GOVERNMENT)		D		3FE	2,146,166	112.0000	2,464,000	2,200,000	2,150,758	0	912	0	0	5.625	5.790	AO	29,906	123,750	03/28/2012	04/04/2042
78307A-DH-3	RUSSIAN FEDERATION (GOVERNMENT)		D		3FE	1,360,618	116.0000	1,624,000	1,400,000	1,362,914	0	589	0	0	5.875	6.080	MS	23,990	82,250	09/09/2013	09/16/2043
80413T-AA-7	SAUDI INTERNATIONAL BOND		D		1FE	1,039,574	97.5000	1,023,750	1,050,000	1,041,917	0	1,989	0	0	2.375	2.580	AO	4,503	24,938	10/19/2016	10/26/2021
80413T-AB-5	SAUDI INTERNATIONAL BOND	LS	D		1FE	1,924,241	98.0000	1,911,000	1,950,000	1,926,851	0	2,216	0	0	3.250	3.400	AO	11,443	63,375	10/19/2016	10/26/2026
80413T-AE-9	SAUDI INTERNATIONAL BOND		D		1FE	1,185,972	99.1250	1,189,500	1,200,000	1,186,249	0	277	0	0	3.625	3.760	MS	10,513	0	09/27/2017	03/04/2028
831588-AB-4	SLOVAK REPUBLIC (GOVERNMENT)	LS	D		1FE	1,114,673	108.0000	1,215,000	1,125,000	1,119,901	0	1,030	0	0	4.375	4.490	MN	5,469	49,219	05/10/2012	05/21/2022
836205-AQ-7	SOUTH AFRICA REPUBLIC OF (GOVERNM		D		3FE	1,203,750	102.2500	1,150,313	1,125,000	1,170,443	0	(6,546)	0	0	4.665	3.900	JJ	23,908	52,481	06/07/2012	01/17/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89378T-AC-7	TRANSNET LTD		D		3FE	2,365,684	98.0000	2,322,600	2,370,000	2,367,817	0	427	0	0	4.000	4.020	JJ	40,817	94,800	07/25/2012	07/26/2022
900123-AW-0	TURKEY (REPUBLIC OF)		D		3FE	2,953,125	115.2500	2,593,125	2,250,000	2,715,522	0	(55,735)	0	0	7.375	3.990	FA	67,297	165,938	05/31/2013	02/05/2025
900123-AY-6	TURKEY (REPUBLIC OF)		D		3FE	1,417,634	111.5000	1,255,490	1,126,000	1,382,076	0	(8,497)	0	0	6.875	4.960	MS	22,364	77,413	05/31/2013	03/17/2036
900123-CK-4	TURKEY (REPUBLIC OF)		D		3FE	2,969,310	99.0000	2,970,000	3,000,000	2,973,645	0	2,343	0	0	4.875	5.000	AO	33,313	146,250	03/02/2016	10/09/2026
90015L-AA-5	TURKIYE IHRACAT KREDI BANKASI AS		D		3FE	746,760	102.3750	767,813	750,000	747,888	0	609	0	0	5.375	5.470	FA	16,013	40,313	02/01/2016	02/08/2021
910860-BB-3	MEXICO (UNITED MEXICAN STATES)		D		2FE	1,722,600	100.6250	1,575,788	1,566,000	1,708,148	0	(2,949)	0	0	4.750	4.170	MS	23,349	74,385	08/20/2012	03/08/2044
910860-BG-2	MEXICO (UNITED MEXICAN STATES) (GO	LS	D		2FE	1,495,140	103.9750	1,559,625	1,500,000	1,495,935	0	417	0	0	4.125	4.160	JJ	27,500	61,875	01/13/2016	01/21/2026
91087B-AC-4	MEXICO (UNITED MEXICAN STATES)	LS	D		2FE	747,570	103.4500	775,875	750,000	747,721	0	151	0	0	4.150	4.190	MS	8,041	15,563	03/16/2017	03/28/2027
91822C-AA-6	VEB FINANCE PLC		D		3FE	1,611,663	108.5000	1,746,850	1,610,000	1,610,871	0	(164)	0	0	6.025	6.010	JJ	47,423	97,003	06/26/2012	07/05/2022
A00617-08-1	RUSSIAN FEDERATION (GOVERNMENT)		D		3FE	3,000,000	103.1250	3,093,750	3,000,000	3,000,000	0	0	0	0	4.250	4.250	JD	2,833	63,750	06/20/2017	06/23/2027
EG4211-75-1	PETRO CO TRIN/TOBAGO LTD		D	2	4FE	599,625	100.3750	564,609	562,500	588,154	0	(5,210)	0	0	6.000	3.980	MN	4,969	33,750	09/10/2013	05/08/2022
EH9327-30-3	PETRONAS CAPITAL LTD.		D		1FE	3,631,176	104.2500	3,331,830	3,196,000	3,300,965	0	(62,462)	0	0	5.250	3.140	FA	64,786	167,790	04/26/2012	08/12/2019
EI2387-68-2	KMG FINANCE SUB BV		D		2FE	1,347,273	108.3000	1,266,027	1,169,000	1,227,691	0	(23,162)	0	0	7.000	4.710	MN	12,729	84,168	03/27/2012	05/05/2020
EI4606-00-6	SINOCHEM OVERSEAS CAPITAL CO LTD		D		1FE	2,686,027	104.3750	2,858,831	2,739,000	2,718,914	0	6,400	0	0	4.500	4.770	MN	16,776	123,255	04/13/2012	11/12/2020
EI6144-28-7	CROATIA (REPUBLIC OF)		D		3FE	981,352	110.0000	1,119,800	1,018,000	1,002,197	0	4,231	0	0	6.375	6.910	MS	17,486	64,898	03/29/2012	03/24/2021
EI8600-34-4	NAMIBIA REPUBLIC OF (GOVERNMENT)		D		3FE	1,775,168	106.2500	1,709,563	1,609,000	1,688,086	0	(18,731)	0	0	5.500	4.090	MN	14,258	88,495	01/28/2013	11/03/2021
EI8937-41-5	QATAR STATE OF (GOVERNMENT)		D		1FE	1,169,125	119.8750	1,318,625	1,100,000	1,163,862	0	(1,289)	0	0	5.750	5.310	JJ	28,287	63,250	06/26/2013	01/20/2042
EI8970-97-8	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	3,091,808	106.1300	3,151,000	2,969,000	3,025,468	0	(12,951)	0	0	4.750	4.210	JD	9,794	141,028	05/09/2012	12/06/2021
EJ3554-99-9	ARUBA (GOVERNMENT)		D	2	2FE	263,313	104.9200	288,531	275,000	268,352	0	1,301	0	0	4.625	5.210	MS	3,780	12,719	08/13/2013	09/14/2023
EJ4730-55-6	MOROCCO (KINGDOM OF)		D		2FE	3,820,288	105.5000	3,840,200	3,640,000	3,738,258	0	(17,821)	0	0	4.250	3.640	JD	8,925	154,700	01/17/2013	12/11/2022
EJ5266-39-4	REPUBLIC OF COLUMBIA		D	1,2	2FE	1,552,151	97.7500	1,529,788	1,565,000	1,557,983	0	1,239	0	0	2.625	2.710	MS	12,096	41,081	01/22/2013	03/15/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						162,311,702	XXX	167,022,105	157,494,500	160,813,775	0	(275,862)	0	0	XXX	XXX	XXX	2,141,103	6,793,003	XXX	XXX
1099999. Total - All Other Government Bonds						162,311,702	XXX	167,022,105	157,494,500	160,813,775	0	(275,862)	0	0	XXX	XXX	XXX	2,141,103	6,793,003	XXX	XXX
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC			1,2	1FE	1,938,838	104.2030	2,005,908	1,925,000	1,938,177	0	(661)	0	0	4.722	4.630	AO	22,725	51,257	02/27/2017	10/01/2040
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE				1FE	4,036,177	150.4980	4,387,017	2,915,000	3,986,683	0	(26,130)	0	0	7.046	4.450	JD	17,116	205,391	02/04/2016	12/01/2044
011770-U2-8	ALASKA ST				1FE	537,485	121.3040	539,803	445,000	524,302	0	(5,417)	0	0	5.542	3.640	FA	10,276	24,662	07/07/2015	08/01/2029
02765U-CY-8	AMERICAN MUN PWR OHIO INC				1FE	2,993,004	134.3630	3,224,712	2,400,000	2,980,024	0	(12,980)	0	0	6.449	4.620	FA	58,471	116,082	03/09/2017	02/15/2044
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST UNIV S				1FE	413,581	122.1640	409,249	335,000	407,777	0	(5,482)	0	0	6.204	3.690	JJ	10,392	20,783	12/06/2016	07/01/2030
047681-QT-1	ATLANTA & FULTON CNTY GA REC A				1FE	1,340,000	99.9930	1,339,906	1,340,000	1,340,000	0	0	0	0	4.153	4.150	JD	2,628	0	12/01/2017	12/15/2046
052414-MF-3	AUSTIN TEX ELEC UTIL SYS REV				1FE	91,378	114.2320	91,386	80,000	89,732	0	(676)	0	0	5.570	4.160	MN	569	4,456	07/01/2015	11/15/2030
059189-WH-9	BALTIMORE MD			1,2	1FE	365,000	101.2580	369,592	365,000	365,000	0	0	0	0	3.409	3.400	AO	1,590	0	11/02/2017	10/15/2032
059189-WN-6	BALTIMORE MD			1,2	1FE	300,000	100.3790	301,137	300,000	300,000	0	0	0	0	3.659	3.650	AO	1,403	0	11/02/2017	10/15/2037
130179-KK-9	CALIFORNIA EDL FACS AUTH REV			1,2	1FE	1,950,000	102.0130	1,989,254	1,950,000	1,950,000	0	0	0	0	3.836	3.830	AO	18,701	10,597	07/21/2017	04/01/2047
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV			1,2	1FE	4,047,038	101.5250	4,101,610	4,040,000	4,046,856	0	(182)	0	0	3.656	3.620	FA	74,672	0	07/07/2017	02/01/2029
13063B-JC-7	CALIFORNIA ST				1FE	1,396,126	159.9680	1,519,696	950,000	1,362,071	0	(10,135)	0	0	7.600	4.530	MN	12,033	72,200	06/04/2014	11/01/2040
13077C-TL-8	CALIFORNIA ST UNIV REV				1FE	166,799	137.6800	178,984	130,000	164,591	0	(1,140)	0	0	6.484	4.380	MN	1,405	8,429	01/12/2016	11/01/2041
167727-VY-9	CHICAGO ILL WASTEWATER TRANSMI				1FE	120,000	116.3080	139,570	120,000	120,000	0	0	0	0	6.042	6.040	JJ	3,625	7,250	10/15/2015	01/01/2039
172217-WX-5	CINCINNATI OHIO			1,2	1FE	175,000	104.4540	182,795	175,000	175,000	0	0	0	0	4.390	4.390	JD	640	7,683	12/16/2015	12/01/2040
185468-RU-1	CLEBURNE TEX			1,2	1FE	100,000	106.5660	106,566	100,000	100,000	0	0	0	0	4.434	4.430	FA	1,675	6,700	01/13/2016	08/15/2036
196581-BB-7	COLORADO SCH MINES ENTERPRISES REV				1FE	925,042	126.9290	913,889	720,000	914,489	0	(5,684)	0	0	6.290	4.290	JD	3,774	45,288	02/10/2016	12/01/2039
196711-LZ-6	COLORADO ST CRFS PARTN				1FE	313,340	133.6430	327,425	245,000	308,884	0	(2,374)	0	0	6.450	4.300	MS	4,653	15,803	02/03/2016	09/15/2039
20369E-AB-8	COMMUNITY HEALTH NETWORK				1FE	2,166,028	112.3420	1,965,985	1,750,000	2,155,844	0	(8,039)	0	0	5.433	4.020	MN	15,846	95,078	09/14/2016	05/01/2045
20772G-4Z-8	CONNECTICUT ST			2	1FE	325,515	115.7470	312,517	270,000	313,926	0	(3,356)	0	0	5.632	3.720	JD	1,267	15,206	05/27/2014	12/01/2029
246380-7R-4	DELAWARE ST				1FE	516,877	110.7670	487,375	440,000	504,623	0	(4,634)	0	0	4.550	3.020	JJ	10,010	20,020	04/08/2015	07/01/2029
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV				1FE	1,497,841	114.9740	1,506,159	1,310,000	1,482,885	0	(14,956)	0	0	4.996	3.270	JD	5,454	65,448	01/31/2017	12/01/2026
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH P				1FE	1,466,940	132.6950	1,598,975	1,205,000	1,459,582	0	(7,358)	0	0	5.522	3.960	AO	16,635	66,540	02/01/2017	10/01/2044
270618-DZ-1	EAST BATON ROUGE LA SEW COMMN			1,2	1FE	1,278,528	104.4630	1,253,556	1,200,000	1,266,014	0	(8,205)	0	0	4.000	3.120	FA	20,000	48,000	06/13/2016	02/01/2031
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY C				1FE	2,139,758	95.7140	2,067,422	2,160,000	2,140,854	0	992	0	0	3.223	3.280	FA	29,007	54,533	10/13/2016	08/01/2038
373384-NZ-5	GEORGIA ST			2	1FE	2,250,000	107.6210	2,421,473	2,250,000	2,250,000	0	0	0	0	4.503	4.500	MN	16,886	101,318	11/04/2009	11/01/2025
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F			1,2	1FE	3,000,000	103.9180	3,117,540	3,000,000	3,000,000	0	0	0	0	4.144	4.140	JJ	53,181	0	07/13/2017	07/01/2047
419792-KM-7	HAWAII ST			1,2	1FE	645,000	99.2250	640,001	645,000	645,000	0	0	0	0	2.902	2.900	AO	4,679	18,718	04/01/2016	10/01/2028
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST H				2FE	2,797,588	114.9740	2,816,863	2,450,000	2,789,436	0	(6,454)	0	0	5.500	4.570	MN	17,218	134,750	05/09/2017	11/15/2043
42521R-BF-8	HENDERSON NEV PUB IMPT TR REV			1,2	2FE	218,042	101.8530	224,077	220,000	218,404	0	232	0	0	6.000	6.100	JJ	6,600	13,200	01/05/2016	01/01/2029
43232B-BU-8	HILLSBOROUGH CNTY FLA FOURTH C			1,2	1FE	1,110,000	102.1840	1,134,242	1,110,000	1,110,000	0	0	0	0	4.250	4.250	AO	11,794	29,484	01/24/2017	10/01/2037
438670-WP-2	HONOLULU HAWAII CITY & CNTY				1FE	1,566,786	121.8220	1,547,139	1,270,000	1,549,393	0	(17,393)	0	0	5.618	3.360	JD	5,946	71,349	01/24/2017	12/01/2029
438701-F8-2	HONOLULU HAWAII CITY & CNTY WA			1,2	1FE	240,000	95.3260	228,782	240,000	240,000	0	0	0	0	2.600	2.600	JJ	3,120	5,079	08/18/2016	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44420R-AA-8	HUDSON YDS INFRASTRUCTURE CORP			1,2	1FE	2,411,664	100.8170	2,419,608	2,400,000	2,410,983	0	(681)	0	0	3.875	3.810	FA	35,133	19,375	05/30/2017	02/15/2038
452151-LF-8	IL ST PENSION OB			2	2FE	4,312,026	99.9050	4,595,630	4,600,000	4,417,574	0	11,550	0	0	5.100	5.540	JD	19,550	234,600	06/04/2014	06/01/2033
454898-QY-6	INDIANA MUNI POWER				1FE	850,554	123.6980	872,071	705,000	842,889	0	(3,956)	0	0	5.594	4.170	JJ	19,719	39,438	01/21/2016	01/01/2042
45506D-WT-8	INDIANA ST FIN AUTH REV				1FE	380,000	97.0850	368,923	380,000	380,000	0	0	0	0	2.816	2.810	JJ	5,350	10,998	06/08/2016	07/01/2027
462590-LF-5	IOWA STUDENT LN LIQUIDITY CORP				1FE	1,830,000	99.5850	1,822,406	1,830,000	1,830,000	0	0	0	0	3.275	3.270	JD	4,994	65,926	10/19/2016	12/01/2024
46613P-XS-0	JEA FLA WTR & SWR SYS REV				1FE	722,348	128.0530	678,681	530,000	706,002	0	(11,539)	0	0	6.210	2.980	AO	8,228	32,913	07/25/2016	10/01/2033
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV				1FE	2,570,468	113.0540	2,464,577	2,180,000	2,543,597	0	(17,285)	0	0	4.596	3.230	MS	33,398	100,193	10/11/2016	09/01/2035
544351-KV-0	LOS ANGELES CALIF				1FE	400,000	101.4600	405,840	400,000	400,000	0	0	0	0	3.150	3.150	MS	4,200	8,750	12/08/2016	09/01/2026
560425-3P-3	MAINE HEALTH & HIGHER EDL FACS				1FE	455,516	130.2000	436,170	335,000	448,751	0	(3,621)	0	0	6.667	4.120	JJ	11,167	22,334	02/09/2016	07/01/2039
57429L-AM-8	MARYLAND ST TRANSN AUTH LTD				1FE	521,158	123.8180	513,845	415,000	510,198	0	(7,220)	0	0	6.650	3.930	JJ	13,799	27,598	10/27/2016	07/01/2032
57582P-WH-9	MASSACHUSETTS ST				1FE	510,494	114.4170	514,877	450,000	504,053	0	(3,424)	0	0	4.500	3.300	FA	8,438	20,250	02/04/2016	08/01/2031
57582R-JN-7	MASSACHUSETTS ST				1FE	4,965,294	96.4570	4,871,079	5,050,000	4,966,198	0	904	0	0	3.277	3.370	JD	13,791	118,136	08/07/2017	06/01/2046
57584X-PQ-8	MASSACHUSETTS ST DEV FIN AGY R				2FE	720,000	96.7860	696,859	720,000	720,000	0	0	0	0	3.976	3.970	AO	7,157	28,627	06/10/2016	10/01/2030
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DED				1FE	285,523	117.3580	281,659	240,000	279,001	0	(3,436)	0	0	5.468	3.440	JD	583	13,123	01/21/2016	06/15/2027
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON			1,2	1FE	3,111,667	105.9210	3,145,854	2,970,000	3,090,897	0	(12,503)	0	0	4.053	3.470	JJ	60,187	120,374	04/13/2016	07/01/2026
592041-XT-9	MET GOVT NASHVILLE & DAVIDSON				1FE	720,000	96.6630	695,974	720,000	720,000	0	0	0	0	2.940	2.940	AO	5,292	18,934	10/27/2016	10/01/2030
592041-XU-6	MET GOVT NASHVILLE & DAVIDSON				1FE	420,000	96.6010	405,724	420,000	420,000	0	0	0	0	2.990	2.990	AO	3,140	11,232	10/27/2016	10/01/2031
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDIC				1FE	1,238,807	154.5650	1,221,064	790,000	1,218,187	0	(13,393)	0	0	7.336	3.610	MN	7,405	57,954	06/08/2016	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV F				1FE	623,453	131.1330	629,438	480,000	607,690	0	(8,292)	0	0	6.548	3.750	MN	4,016	31,430	01/22/2016	11/15/2031
59259Y-GE-3	METROPOLITAN TRANSN AUTH N Y REV F				1FE	2,093,917	131.1960	1,981,060	1,510,000	2,037,223	0	(40,102)	0	0	6.734	2.960	MN	12,993	101,683	07/26/2016	11/15/2030
592643-CF-5	METROPOLITAN WASH D C ARPTS AU				1FE	1,163,042	158.2690	1,242,412	785,000	1,159,265	0	(3,778)	0	0	7.462	4.470	AO	14,644	29,288	05/17/2017	10/01/2046
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION R			1,2	1FE	2,292,506	102.3030	2,291,587	2,240,000	2,291,143	0	(1,363)	0	0	3.982	3.700	AO	22,299	7,929	08/29/2017	10/01/2041
59333P-V5-4	MIAMI-DADE CNTY FLA AVIATION R				1FE	5,000,000	96.3940	4,819,700	5,000,000	5,000,000	0	0	0	0	2.704	2.700	AO	33,800	135,200	08/04/2016	10/01/2026
59333P-W2-0	MIAMI-DADE CNTY FLA AVIATION R			1,2	1FE	2,917,106	101.0190	2,990,162	2,960,000	2,915,750	0	(554)	0	0	3.856	3.870	AO	28,534	114,138	12/07/2016	10/01/2041
59333P-W4-6	MIAMI-DADE CNTY FLA AVIATION R			1,2	1FE	592,372	100.0870	590,513	590,000	592,109	0	(203)	0	0	3.556	3.500	AO	5,245	20,980	09/14/2016	10/01/2033
594612-BG-7	MICHIGAN ST			1,2	1FE	786,816	100.8990	807,192	800,000	788,447	0	727	0	0	3.500	3.640	MN	3,578	28,000	09/23/2015	05/15/2030
594712-PP-0	MICHIGAN ST UNIV REVS FORMERLY MIC			1,2	1FE	2,502,534	125.0380	2,575,783	2,060,000	2,457,079	0	(24,335)	0	0	6.173	4.130	FA	48,040	127,164	04/20/2016	02/15/2050
603827-XW-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	10,610,000	102.8870	10,916,311	10,610,000	10,610,000	0	0	0	0	3.546	3.540	JJ	188,115	199,611	12/07/2016	01/01/2027
605580-5X-3	MISSISSIPPI ST				1FE	1,139,073	119.8310	1,126,411	940,000	1,126,876	0	(11,294)	0	0	5.245	3.330	MN	8,217	49,303	11/29/2016	11/01/2034
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS				1FE	3,476,340	101.1820	3,642,552	3,600,000	3,481,102	0	4,595	0	0	3.471	3.720	JJ	57,619	124,956	12/15/2016	01/15/2036
646066-2K-5	NEW JERSEY ST EDL FACS AUTH RE			1,2	1FE	1,500,000	99.5560	1,493,340	1,500,000	1,500,000	0	0	0	0	3.636	3.630	MS	2,576	0	11/16/2017	09/01/2029
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUTH RE			1,2	1FE	1,510,230	100.7410	1,511,115	1,500,000	1,510,174	0	(56)	0	0	3.836	3.750	MS	2,717	0	11/21/2017	09/01/2036
646066-YX-2	NEW JERSEY ST EDL FACS AUTH RE				1FE	2,866,200	96.9440	2,908,320	3,000,000	2,879,343	0	12,067	0	0	2.829	3.370	JJ	42,435	64,124	11/22/2016	07/01/2026
646066-ZA-1	NEW JERSEY ST EDL FACS AUTH RE				1FE	1,348,640	98.7600	1,333,260	1,350,000	1,348,741	0	89	0	0	3.219	3.220	JJ	21,728	32,834	10/11/2016	07/01/2029
646066-ZB-9	NEW JERSEY ST EDL FACS AUTH RE				1FE	1,498,515	98.9050	1,483,575	1,500,000	1,498,614	0	88	0	0	3.319	3.320	JJ	24,893	37,615	10/11/2016	07/01/2030
646139-W3-5	NJ ST TPK AUTH				1FE	1,426,113	154.5760	1,499,387	970,000	1,413,316	0	(12,797)	0	0	7.414	4.100	JJ	35,958	35,958	01/09/2017	01/01/2040
64966H-TX-8	NEW YORK N Y				1FE	1,598,475	129.1150	1,620,393	1,255,000	1,582,276	0	(14,814)	0	0	5.985	3.620	JD	6,259	75,112	04/06/2017	12/01/2036
64966L-M7-3	NEW YORK N Y			1,2	1FE	1,539,619	104.5380	1,505,347	1,440,000	1,527,469	0	(10,458)	0	0	3.750	2.830	JD	4,500	54,000	10/27/2016	06/01/2028
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	1,046,732	125.4900	1,041,567	830,000	1,035,026	0	(9,190)	0	0	5.572	3.520	MN	7,708	46,248	01/09/2017	11/01/2038
64972H-RE-4	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	1,399,475	109.1060	1,363,825	1,250,000	1,384,994	0	(13,446)	0	0	4.800	3.330	JJ	27,667	60,000	11/29/2016	07/15/2026
64985H-WX-1	NEW YORK ST ENVIRONMENTAL FACS				1FE	242,522	93.6250	224,700	240,000	242,302	0	(170)	0	0	2.670	2.570	JJ	2,955	5,215	09/08/2016	07/15/2029
649907-P3-0	NEW YORK ST DORM AUTH REVS NON			1,2	2FE	80,720	98.2230	78,578	80,000	80,608	0	(46)	0	0	5.750	5.600	JJ	2,300	4,600	01/05/2016	01/01/2029
64990C-JT-9	NEW YORK ST DORM AUTH REVS NON				1FE	545,000	97.3320	530,459	545,000	545,000	0	0	0	0	3.020	3.020	JJ	8,230	10,241	11/02/2016	07/01/2024
64990C-JU-6	NEW YORK ST DORM AUTH REVS NON				1FE	600,000	97.2300	583,380	600,000	600,000	0	0	0	0	3.170	3.170	JJ	9,510	11,835	11/02/2016	07/01/2025
650116-AY-2	NEW YORK TRANSN DEV CORP SPL F				2FE	1,223,772	96.1970	1,154,364	1,200,000	1,220,198	0	(2,572)	0	0	3.123	2.850	JJ	18,738	37,476	08/02/2016	01/01/2025
650116-AZ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	1,224,900	96.7440	1,160,928	1,200,000	1,221,408	0	(2,515)	0	0	3.223	2.950	JJ	19,338	38,676	08/02/2016	07/01/2025
650116-BA-3	NEW YORK TRANSN DEV CORP SPL F				2FE	1,721,548	96.7940	1,635,819	1,690,000	1,717,068	0	(2,946)	0	0	3.273	3.040	JJ	27,657	55,314	06/17/2016	01/01/2026
650116-BB-1	NEW YORK TRANSN DEV CORP SPL F				2FE	270,197	97.1060	257,331	265,000	269,502	0	(457)	0	0	3.323	3.090	JJ	4,403	8,806	06/15/2016	07/01/2026
650116-BC-9	NEW YORK TRANSN DEV CORP SPL F				2FE	1,415,558	95.8380	1,360,900	1,420,000	1,416,197	0	455	0	0	3.423	3.450	JJ	24,303	48,607	05/25/2016	07/01/2027
66285W-FT-8	NORTH TEX TWY AUTH REV				2FE	2,795,070	131.4890	2,708,673	2,060,000	2,726,963	0	(58,614)	0	0	8.410	4.110	FA	72,186	173,246	10/27/2016	02/01/2030
677521-CX-2	OHIO STATE				1FE	277,288	124.3320	292,180	235,000	271,898	0	(2,219)	0	0	5.462	3.880	MS	4,279	12,836	06/24/2015	09/01/2030
677632-G8-8	OHIO ST UNIV GEN RCPTS				1FE	2,542,944	103.2020	2,476,848	2,400,000	2,538,869	0	(2,752)	0	0	3.798	3.470	JD	7,596	91,152	06/22/2016	12/01/2046
68189T-BA-3	OMAHA NEB SPL OBLIG				1FE	433,369	112.0000	420,000	375,000	417,547	0	(5,159)	0	0	6.400	3.310	FA	10,000	24,000	08/19/2015	02/01/2026
683042-AJ-4	ONTARIO CALIF INTL ARPT AUTH R				1FE	1,000,000	97.2570	972,570	1,000,000	1,000,000	0	0	0	0	2.898	2.890	MN	3,703	30,107	10/19/2016	05/15/2025
685869-EJ-4	OREGON HEALTH SCIENCES UNIV RE			1,2	1FE	771,178	116.6130	787,138	675,000	768,199	0	(1,889)	0	0	5.000	4.130	JJ	16,875	33,750	07/25/2016	07/01/2045
68608K-A2-4	OREGON ST				1FE	280,022	116.4640	279,514	240,000	274,121	0	(2,394)	0	0	5.332	3.750	FA	5,332	12,797	06/23/2015	08/01/2030
696624-AX-3	PALM DESERT CALIF REDEV AGY SU				1FE	472,992	99.8170	479,122	480,000	473,730	0	738	0	0	3.125	3.340	AO	3,750	10,042	01/19/2017	10/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV COR			1,2	1FE	2,252,145	.99.1440	2,290,226	2,310,000	2,254,680	0	2,376	0	0	3.985	4.170	JJ	42,447	83,871	12/01/2016	07/15/2048
70914P-MJ-8	PENNSYLVANIA ST			2	1FE	993,710	118.3270	1,183,270	1,000,000	995,995	0	594	0	0	5.450	5.500	FA	20,589	54,500	01/14/2010	02/15/2030
70914P-NE-8	PENNSYLVANIA ST			1,2	1FE	11,020,800	106.2980	10,629,800	10,000,000	10,338,465	0	(134,442)	0	0	5.350	3.810	MN	89,167	535,000	07/09/2012	05/01/2030
70917R-B5-3	PENNSYLVANIA ST HIGHER EDL FAC				1FE	1,529,688	121.4210	1,457,052	1,200,000	1,497,323	0	(23,761)	0	0	6.141	3.280	AO	18,423	73,692	08/15/2016	04/01/2030
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV				1FE	1,509,396	134.1900	1,610,280	1,200,000	1,501,090	0	(4,636)	0	0	5.561	4.100	JD	5,561	66,732	03/10/2016	12/01/2049
718814-ZZ-2	PHOENIX AZ SERIES A			2	1FE	5,599,375	118.5480	6,526,067	5,505,000	5,586,636	0	(6,033)	0	0	5.269	5.070	JJ	145,029	290,058	12/14/2015	07/01/2034
73358W-AJ-3	PORT AUTH N Y & N J				1FE	1,851,506	127.3030	1,852,259	1,455,000	1,823,384	0	(23,632)	0	0	6.040	3.420	JD	7,324	87,882	01/27/2017	12/01/2029
73474T-AD-2	PORT MORROW ORE TRANSMISSION F				1FE	248,731	103.5980	248,635	240,000	248,078	0	(653)	0	0	3.521	3.110	MS	2,817	8,450	01/23/2017	09/01/2027
735389-ZE-1	PORT SEATTLE WASH REV			1,2	1FE	2,240,000	102.1890	2,289,034	2,240,000	2,240,000	0	0	0	0	3.755	3.750	MN	14,019	16,121	07/26/2017	05/01/2036
76886P-ED-1	RIVERSIDE CALIF CMNTY COLLEGE DIST			1,2	1FE	637,530	112.0450	610,645	545,000	594,877	0	(18,121)	0	0	7.021	3.290	FA	15,944	38,264	08/03/2015	08/01/2040
768874-SG-5	RIVERSIDE CALIF ELEC REV				1FE	222,256	152.2580	243,613	160,000	218,903	0	(1,633)	0	0	7.605	4.760	AO	3,042	12,168	11/24/2015	10/01/2040
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUT			1,2	2FE	900,000	100.7900	907,110	900,000	900,000	0	0	0	0	5.000	5.000	FA	11,625	0	09/20/2017	08/15/2047
791078-BC-1	ST LAWRENCE CNTY N Y INDL DEV				1FE	2,478,394	103.8840	2,493,216	2,400,000	2,477,072	0	(803)	0	0	4.429	4.250	JJ	53,148	106,296	05/17/2016	07/01/2056
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	1,198,562	131.1000	1,225,785	935,000	1,178,092	0	(6,646)	0	0	5.808	4.010	FA	22,627	54,305	10/29/2014	02/01/2041
79642B-2F-9	SAN ANTONIO TX WTR REVENUE				1FE	325,000	98.3970	319,790	325,000	325,000	0	0	0	0	3.206	3.200	MN	1,331	10,420	02/03/2016	05/15/2030
796714-DH-3	SAN BERNARDINO CALIF CITY UNI				1FE	1,330,181	126.8890	1,319,646	1,040,000	1,326,904	0	(3,277)	0	0	8.253	4.000	FA	35,763	0	11/21/2017	02/01/2026
79730W-BM-1	SAN DIEGO CALIF REDEV AGY SUCC				1FE	236,160	99.4540	238,690	240,000	236,571	0	411	0	0	3.000	3.240	MS	2,400	4,040	01/20/2017	09/01/2024
797423-AF-8	SAN DIEGO CNTY CALIF REGL ARPT			1,2	1FE	877,768	111.5380	892,304	800,000	862,294	0	(8,089)	0	0	5.594	4.190	JJ	22,376	44,752	01/20/2016	07/01/2043
798136-TU-1	SAN JOSE CALIF ARPT REV			1,2	1FE	488,414	110.3370	479,966	435,000	466,460	0	(9,061)	0	0	6.450	3.990	MS	9,353	28,058	06/30/2015	03/01/2032
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST			1,2	1FE	1,230,191	107.3250	1,277,168	1,190,000	1,224,650	0	(3,653)	0	0	4.354	3.910	JD	4,318	51,813	06/20/2016	06/01/2046
812728-QQ-9	SEATTLE WASH WTR SYS REV				1FE	158,691	118.9590	154,647	130,000	153,715	0	(1,828)	0	0	5.520	3.440	FA	2,990	7,176	03/05/2015	08/01/2028
825437-AV-8	SHREVEPORT LA ARPT SYS REV			1,2	1FE	140,000	107.1890	150,065	140,000	140,000	0	0	0	0	5.000	5.000	JJ	3,500	7,000	10/28/2015	01/01/2040
837147-7D-3	SOUTH CAROLINA ST PUB SVC AUTH REV				1FE	680,990	113.1100	667,349	590,000	675,072	0	(5,918)	0	0	5.740	3.980	JJ	16,933	16,933	02/02/2017	01/01/2030
837151-FV-6	SOUTH CAROLINA ST PUB SVCS AUT				1FE	779,299	103.4120	744,566	720,000	775,609	0	(3,512)	0	0	4.551	3.740	JD	2,731	32,767	12/08/2016	12/01/2030
837151-NP-0	SOUTH CAROLINA ST PUB SVCS AUT				1FE	1,857,232	108.3710	1,939,841	1,790,000	1,856,449	0	(784)	0	0	4.770	4.520	JD	7,115	85,383	01/11/2017	12/01/2045
838530-NL-3	SOUTH JERSEY PORT CORP N J REV				2FE	2,238,394	120.3910	2,257,331	1,875,000	2,235,886	0	(2,507)	0	0	7.365	5.600	JJ	69,047	0	10/10/2017	01/01/2040
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST				1FE	3,455,916	108.4180	3,783,788	3,490,000	3,457,101	0	1,186	0	0	4.172	4.230	AO	36,401	127,402	03/02/2017	10/01/2047
875124-GY-9	TAMPA BAY WTR FLA A REGL WTR S			1,2	1FE	200,000	99.6490	199,298	200,000	200,000	0	0	0	0	3.607	3.600	AO	1,804	7,214	01/13/2016	10/01/2031
88213A-GE-9	TEXAS A & M UNIV REV			1,2	1FE	1,200,000	96.0320	1,152,384	1,200,000	1,200,000	0	0	0	0	2.808	2.800	MN	4,306	33,696	06/29/2016	05/15/2029
882722-KF-7	TEXAS ST				1FE	1,549,392	131.5000	1,578,000	1,200,000	1,538,466	0	(10,926)	0	0	5.517	3.530	AO	16,551	66,204	01/10/2017	04/01/2039
882723-B8-1	TEXAS ST			1,2	1FE	2,473,296	106.2000	2,548,800	2,400,000	2,469,627	0	(3,457)	0	0	3.838	3.580	AO	23,028	92,112	12/02/2016	10/01/2032
899647-RN-3	TULSA OKLA ARPTS IMPT TR GENL			1,2	2FE	523,639	99.4770	517,280	520,000	523,530	0	(110)	0	0	3.600	3.510	JD	1,560	4,420	08/29/2017	06/01/2028
899647-RP-8	TULSA OKLA ARPTS IMPT TR GENL			1,2	2FE	406,732	100.0100	400,040	400,000	406,530	0	(203)	0	0	3.700	3.490	JD	1,233	3,494	08/29/2017	06/01/2029
899647-RQ-6	TULSA OKLA ARPTS IMPT TR GENL			1,2	2FE	883,327	99.9380	874,458	875,000	883,073	0	(254)	0	0	3.750	3.630	JD	2,734	7,747	08/29/2017	06/01/2030
899647-RR-4	TULSA OKLA ARPTS IMPT TR GENL			1,2	2FE	395,000	100.1270	395,502	395,000	395,000	0	0	0	0	3.800	3.800	JD	1,251	3,544	08/17/2017	06/01/2031
899647-RS-2	TULSA OK ARPTS IMPT TRUST			1,2	2FE	379,421	100.2260	375,848	375,000	379,284	0	(138)	0	0	3.850	3.700	JD	1,203	3,409	08/18/2017	06/01/2032
899647-RT-0	TULSA OKLA ARPTS IMPT TR GENL			1,2	2FE	1,576,751	101.1030	1,567,097	1,550,000	1,575,970	0	(781)	0	0	3.977	3.760	JD	5,137	14,555	08/23/2017	06/01/2037
913366-JF-8	UNIV CALIF REGTS MED CTR POOLE				1FE	240,000	96.0370	230,489	240,000	240,000	0	0	0	0	3.290	3.290	MN	1,009	7,896	08/11/2016	05/15/2036
91412G-QK-4	UNIVERSITY CALIF REVS FOR PREV				1FE	1,347,173	101.3110	1,306,912	1,290,000	1,340,420	0	(4,103)	0	0	3.380	2.940	MN	5,571	43,602	04/27/2016	05/15/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV				1FE	2,105,086	121.8190	1,888,195	1,550,000	2,074,849	0	(20,708)	0	0	5.450	3.040	MN	14,079	84,475	07/07/2016	11/01/2040
914805-FD-3	UNIVERSITY PITTSBURGH PA HIGHE				1FE	720,000	102.9530	741,262	720,000	720,000	0	0	0	0	3.477	3.470	MS	7,371	16,551	01/06/2017	09/15/2031
915137-5E-9	UNIVERSITY TEX UNIV REVS				1FE	2,080,126	118.0400	1,983,072	1,680,000	2,037,326	0	(27,463)	0	0	5.094	2.810	FA	32,330	85,579	06/01/2016	08/15/2030
915137-5T-6	UNIVERSITY TEX UNIV REVS				1FE	288,703	113.8570	273,257	240,000	284,376	0	(3,346)	0	0	4.644	2.710	FA	4,211	11,146	09/09/2016	08/15/2030
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TRANSN				1FE	6,314,937	119.8670	6,197,124	5,170,000	6,240,001	0	(66,946)	0	0	5.350	3.310	MN	35,343	276,595	11/22/2016	05/15/2035
928077-JZ-0	VIRGINIA PORT AUTH PORT FAC RE			1,2	1FE	708,768	97.4460	701,611	720,000	709,552	0	692	0	0	3.494	3.640	JJ	12,578	15,653	11/15/2016	07/01/2029
928077-KA-3	VIRGINIA PORT AUTH PORT FAC RE			1,2	1FE	954,044	97.4070	944,848	970,000	955,045	0	884	0	0	3.594	3.740	JJ	17,431	21,692	11/15/2016	07/01/2030
928077-KB-1	VIRGINIA PORT AUTH PORT FAC RE			1,2	1FE	515,949	97.4960	511,854	525,000	516,462	0	452	0	0	3.694	3.840	JJ	9,697	12,067	11/15/2016	07/01/2031
934867-DJ-8	WARREN CNTY KY INDL BLDG REVENUE				1FE	1,108,337	103.3770	1,095,796	1,060,000	1,105,711	0	(1,551)	0	0	4.397	4.050	JD	3,884	46,608	05/05/2016	12/01/2038
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3				1FE	743,740	125.1480	725,858	580,000	729,061	0	(13,281)	0	0	6.416	3.220	JJ	18,606	37,213	11/17/2016	07/01/2030
93974C-PM-6	WASHINGTON ST			2	1FE	471,972	128.6310	495,229	385,000	461,587	0	(3,001)	0	0	5.481	3.880	FA	8,792	21,102	05/28/2014	08/01/2039
93974C-RE-2	WASHINGTON ST			2	1FE	1,769,916	124.2710	1,845,424	1,485,000	1,741,146	0	(8,269)	0	0	5.140	3.870	FA	31,804	76,329	05/28/2014	08/01/2040
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB F				1FE	489,770	129.8480	499,915	385,000	480,757	0	(4,741)	0	0	6.790	4.390	JJ	13,071	26,142	01/26/2016	07/01/2040
93978H-SU-0	WASHINGTON ST HEALTH CARE FACS			1,2	1FE	1,800,000	102.7890	1,850,202	1,800,000	1,800,000	0	0	0	0	4.200	4.200	FA	9,870	0	10/26/2017	08/15/2047
955116-BP-2	W PALM BEACH FL			1,2	1FE	2,025,765	100.6570	2,078,567	2,065,000	2,027,338	0	1,573	0	0	3.998	4.150	AO	20,640	82,559	03/28/2017	10/01/2035
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APP				1FE	1,092,228	95.4550	1,145,460	1,200,000	1,096,336	0	3,858	0	0	3.294	3.940	MN	6,588	47,763	12/05/2016	05/01/2037
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP			1,2	1FE	4,077,446	103.6580	4,218,881	4,070,000	4,077,685	0	239	0	0	3.954	3.920	MN	26,821	122,931	01/24/2017	05/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						218,603,315	XXX	220,772,006	202,170,000	216,937,562	0	(834,294)	0	0	XXX	XXX	XXX	2,574,741	7,385,713	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						218,603,315	XXX	220,772,006	202,170,000	216,937,562	0	(834,294)	0	0	XXX	XXX	XXX	2,574,741	7,385,713	XXX	XXX
001306-AB-5	AHS HOSP CORP				1FE	1,273,146	118.9760	1,330,152	1,118,000	1,271,909	0	(1,104)	0	0	5.024	4.160	JJ	28,084	17,835	08/22/2017	07/01/2045
02765U-CR-3	AMERICAN MUN PWR OHIO INC			2	1FE	3,000,000	134.7580	4,042,740	3,000,000	3,000,000	0	0	0	0	6.053	6.050	FA	68,601	181,590	10/01/2009	02/15/2043
02765U-DC-5	AMERICAN MUN PWR OHIO INC REV				1FE	959,592	129.2890	1,034,312	800,000	941,730	0	(7,489)	0	0	6.424	4.610	FA	19,415	51,392	07/22/2015	02/15/2032
040484-DX-2	ARIZONA BRD REGENTS UNIV ARIZ SYS			1,2	1FE	1,032,364	110.2460	981,189	890,000	967,390	0	(28,339)	0	0	6.423	2.900	FA	23,819	57,165	09/01/2015	08/01/2035
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BR			2	1FE	1,375,000	146.4370	2,013,509	1,375,000	1,375,000	0	0	0	0	6.263	6.260	AO	21,529	86,116	10/28/2009	04/01/2049
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG			2	1FE	1,727,130	157.1760	1,886,112	1,200,000	1,705,240	0	(6,896)	0	0	6.907	4.420	AO	20,721	82,884	10/10/2014	10/01/2050
072863-AB-9	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1FE	130,000	98.9410	128,623	130,000	130,000	0	0	0	0	3.095	3.090	MN	514	4,024	04/15/2015	11/15/2025
088281-BG-4	BEXAR CNTY TEX			1,2	1FE	952,535	106.6100	895,524	840,000	884,997	0	(29,744)	0	0	6.628	2.840	JD	2,474	55,675	09/03/2015	06/15/2039
12082T-AL-6	BURBANK CALIF WTR & PWR ELEC REV				1FE	194,952	128.4170	205,467	160,000	192,708	0	(1,093)	0	0	6.323	4.630	JD	843	10,117	12/03/2015	06/01/2040
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			1,2	2FE	614,231	108.4380	650,628	600,000	608,848	0	(1,555)	0	0	5.000	4.630	JJ	15,000	30,000	09/04/2014	11/21/2045
130685-WB-2	CALIFORNIA ST PUB WKS BRD				1FE	1,626,169	153.1520	1,730,618	1,130,000	1,583,882	0	(20,344)	0	0	8.361	4.610	AO	23,620	94,479	01/26/2016	10/01/2034
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE				1FE	119,107	136.6730	123,006	90,000	116,205	0	(1,350)	0	0	7.550	4.620	MN	868	6,795	10/20/2015	05/15/2040
15504R-ET-2	CENTRAL PUGET SOUND REGL AUTH			2	1FE	10,259,647	126.0320	12,004,548	9,525,000	10,187,355	0	(19,714)	0	0	5.491	4.910	MN	87,170	523,018	10/17/2016	11/01/2039
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DI			2	1FE	4,262,680	130.7650	5,230,600	4,000,000	4,219,323	0	(5,527)	0	0	5.720	5.250	JD	19,067	228,800	10/14/2009	12/01/2038
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV				1FE	1,992,561	138.1940	2,059,091	1,490,000	1,960,208	0	(12,872)	0	0	6.395	4.180	JJ	47,643	95,286	10/07/2016	01/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV			2	1FE	4,102,789	156.2290	4,249,429	2,720,000	4,049,502	0	(31,566)	0	0	6.820	3.760	JJ	92,752	185,504	09/22/2016	07/01/2045
190760-HN-1	COBB-MARIETTA GA COLISEUM & EX				1FE	726,693	101.5200	741,096	730,000	727,283	0	271	0	0	3.350	3.400	JJ	12,228	24,455	08/25/2015	07/01/2026
19633S-AB-9	COLORADO BRDG ENTERPRISE REV			2	1FE	401,106	129.8680	396,097	305,000	391,001	0	(3,418)	0	0	6.078	3.820	JD	1,545	18,538	12/12/2014	12/01/2040
20281P-CT-7	COMMONWEALTH FING AUTH PA			2	1FE	3,600,000	128.0550	4,609,980	3,600,000	3,600,000	0	0	0	0	6.218	6.210	JD	18,654	223,848	11/04/2009	06/01/2039
20369E-AA-0	COMMUNITY HEALTH NETWORK				1FE	520,000	105.1770	546,920	520,000	520,000	0	0	0	0	4.237	4.230	MN	3,672	22,032	06/04/2015	05/01/2025
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG			2	1FE	1,335,000	116.6700	1,557,545	1,335,000	1,335,000	0	0	0	0	5.740	5.740	JD	6,386	76,629	10/29/2009	12/01/2029
212204-FA-4	CONTRA COSTA CALIF CMNTY COLLEGE D				1FE	487,536	130.0890	520,356	400,000	478,073	0	(3,941)	0	0	6.504	4.560	FA	10,840	26,016	07/16/2015	08/01/2034
231266-FD-4	CURATORS UNIV MO SYS FACS REV			2	1FE	4,438,440	128.6690	5,146,760	4,000,000	4,327,917	0	(15,119)	0	0	5.960	5.110	MN	39,733	238,400	10/05/2009	11/01/2039
23223P-CX-3	CUYAHOGA CNTY OHIO				1FE	479,132	123.6230	494,492	400,000	470,302	0	(3,682)	0	0	6.034	4.300	JD	2,011	24,136	07/16/2015	12/01/2034
234667-JL-8	DALLAS COUNTY TX HOSP DISTRICT			2	1FE	5,000,000	125.5030	6,275,151	5,000,000	5,000,000	0	0	0	0	5.621	5.620	FA	106,174	281,050	08/26/2009	08/15/2044
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES T			2	1FE	5,470,350	138.9700	6,948,500	5,000,000	5,409,632	0	(7,572)	0	0	5.999	5.360	JD	24,996	299,950	10/19/2009	12/01/2044
235241-LT-1	DALLAS TX AREA RAPID TRAN			1,2	1FE	896,000	105.5360	844,288	800,000	837,967	0	(25,823)	0	0	6.249	2.800	JD	4,166	49,992	09/15/2015	12/01/2034
235241-LW-4	DALLAS TX AREA RAPID TRAN			2	1FE	1,764,102	124.0970	1,873,865	1,510,000	1,754,777	0	(4,348)	0	0	5.022	4.040	JD	6,319	75,832	12/02/2016	12/01/2048
235308-RA-3	DALLAS TEX INDPT SCH DIST			1,2	1FE	758,362	111.7740	715,354	640,000	709,413	0	(20,921)	0	0	6.450	2.790	FA	15,595	41,280	08/11/2015	02/15/2035
235308-UL-5	DALLAS TEX INDPT SCH DIST			1,2	1FE	431,976	111.5960	446,384	400,000	424,925	0	(3,541)	0	0	5.049	3.890	FA	7,630	20,196	12/15/2015	08/15/2033
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DE				2FE	1,872,930	135.7610	1,927,806	1,420,000	1,856,940	0	(11,058)	0	0	7.088	4.480	JJ	50,325	67,690	06/08/2017	01/01/2042
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN				1FE	2,674,736	137.3840	2,747,680	2,000,000	2,634,369	0	(26,278)	0	0	7.017	4.210	JD	6,237	140,340	01/26/2017	12/15/2037
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX			2	1FE	1,748,009	122.7940	1,725,256	1,405,000	1,728,864	0	(14,770)	0	0	5.591	3.340	JD	6,546	78,554	04/19/2017	12/01/2034
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR S			2	1FE	1,379,821	132.6310	1,372,731	1,035,000	1,349,323	0	(9,822)	0	0	5.874	3.740	JD	5,066	60,796	10/16/2014	06/01/2040
341507-ZP-9	FLORIDA ST BRD ED LOTTERY REV			1,2	1FE	363,872	106.4560	340,659	320,000	338,203	0	(11,394)	0	0	6.584	2.770	JJ	10,534	21,069	09/11/2015	07/01/2029
342814-DS-6	FLORIDA ST MID-BAY BRIDGE AUTH				2FE	135,000	100.8240	136,112	135,000	135,000	0	0	0	0	3.784	3.780	AO	1,277	5,108	05/13/2015	10/01/2021
353174-FW-0	FRANKLIN CNTY OHIO CONVENTION FACS				1FE	150,540	118.7470	148,434	125,000	148,595	0	(877)	0	0	6.540	4.860	JD	681	8,175	09/29/2015	12/01/2036
359900-7H-4	FULTON CNTY GA DEV AUTH REV				1FE	135,000	101.7660	137,384	135,000	135,000	0	0	0	0	3.472	3.470	MS	1,380	4,687	12/09/2015	03/15/2022
359900-7J-0	FULTON CNTY GA DEV AUTH REV				1FE	100,000	102.0200	102,020	100,000	100,000	0	0	0	0	3.579	3.570	MS	1,054	3,579	12/09/2015	03/15/2023
365298-M6-2	GARDEN GROVE CALIF UNI SCH DIST				1FE	485,564	128.9860	515,944	400,000	480,929	0	(2,198)	0	0	6.130	4.600	FA	10,217	24,520	11/10/2015	08/01/2040
372546-AT-8	GEORGE WASHINGTON UNIVERSITY				1FE	360,000	108.7540	391,518	360,000	360,000	0	0	0	0	4.300	4.300	MS	4,558	15,480	07/29/2014	09/15/2044
386166-HD-7	GRAND PRAIRIE TEX SALES TAX RE			1,2	1FE	400,000	109.1790	436,716	400,000	400,000	0	0	0	0	5.032	5.030	JJ	10,064	20,128	11/04/2015	01/01/2040
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST				1FE	80,000	105.0510	84,041	80,000	80,000	0	0	0	0	4.584	4.580	JJ	1,834	3,667	10/07/2015	01/01/2040
409327-DS-9	HAMPTON ROADS SANTN DIST VA			2	1FE	2,500,000	123.9120	3,097,800	2,500,000	2,500,000	0	0	0	0	5.864	5.860	MN	24,433	146,600	11/04/2009	11/01/2039
419800-LU-9	HAWAII ST DEPT BUDGET & FIN SP				3FE	80,000	99.5880	79,670	80,000	80,000	0	0	0	0	5.500	5.500	JJ	2,200	4,400	12/04/2015	01/01/2022
432275-AM-7	HILLSBOROUGH CNTY FLA AVIATION			1,2	1FE	800,000	106.1920	849,536	800,000	800,000	0	0	0	0	4.601	4.600	AO	9,202	36,808	08/19/2015	10/01/2029
438701-WX-8	HONOLULU HAWAII CITY & CNTY WA			1,2	1FE	150,000	102.8880	154,332	150,000	150,000	0	0	0	0	3.518	3.510	JJ	2,639	5,277	07/23/2015	07/01/2026
438701-WZ-3	HONOLULU HAWAII CITY & CNTY WA			1,2	1FE	160,000	104.0670	166,507	160,000	160,000	0	0	0	0	3.868	3.860	JJ	3,094	6,189	07/23/2015	07/01/2028
438701-XA-7	HONOLULU HAWAII CITY & CNTY WA			1,2	1FE	130,000	104.5980	135,977	130,000	130,000	0	0	0	0	4.018	4.010	JJ	2,612	5,223	07/23/2015	07/01/2029
442435-5B-5	HOUSTON TEX UTIL SYS REV				1FE	1,446,361	106.7080	1,419,216	1,330,000	1,425,497	0	(9,284)	0	0	3.828	2.890	MN	6,505	50,912	08/23/2016	05/15/2028
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE				1FE	446,540	116.4490	465,796	400,000	439,750	0	(3,216)	0	0	6.286	4.920	JJ	12,572	25,144	11/06/2015	07/01/2033
455057-SV-2	INDIANA ST FIN AUTH REV				1FE	1,146,737	141.8130	1,191,229	840,000	1,122,362	0	(9,400)	0	0	6.596	4.050	FA	23,086	55,406	03/10/2016	02/01/2039
45506D-VC-6	INDIANA ST FIN AUTH REV				1FE	265,000	108.7270	288,127	265,000	265,000	0	0	0	0	4.459	4.450	JJ	5,449	11,816	07/02/2015	07/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT BD B			2	1FE	770,034	131.2970	787,782	600,000	753,052	0	(5,721)	0	0	6.004	3.980	JJ	16,611	36,024	12/10/2014	01/15/2040
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT BD B				1FE	2,547,517	131.0510	2,614,467	1,995,000	2,526,272	0	(18,937)	0	0	6.116	3.980	JJ	56,262	67,735	01/30/2017	01/15/2040
45656R-CX-8	INDUSTRY CALIF SALES TAX REV			1,2	1FE	185,904	107.8180	204,854	190,000	186,122	0	134	0	0	5.125	5.270	JJ	4,869	9,738	11/20/2015	01/01/2051
463632-4P-1	IRVINE RANCH CALIF WTR DIST			2	1FE	1,105,054	139.5230	1,171,993	840,000	1,078,981	0	(8,445)	0	0	6.622	4.320	MN	9,271	55,625	10/21/2014	05/01/2040
46613C-WG-6	JEA FLA ELEC SYS REV				1FE	185,573	126.7770	190,166	150,000	181,540	0	(1,870)	0	0	6.406	4.210	AO	2,402	9,609	10/16/2015	10/01/2034
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STA			2	1FE	711,016	111.6320	736,771	660,000	704,214	0	(2,146)	0	0	4.532	3.910	JJ	14,956	29,911	10/21/2014	01/01/2035
49151E-4G-5	KY ST PPTY & BLDG COMMN REV			2	1FE	2,967,620	119.2620	3,458,598	2,900,000	2,955,634	0	(5,021)	0	0	6.155	5.850	MN	29,749	178,495	07/16/2015	11/01/2029
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV				1FE	133,296	108.5400	130,248	120,000	129,650	0	(1,604)	0	0	5.244	3.560	JJ	3,146	6,293	09/02/2015	07/01/2025
534366-AX-7	LINCOLN NEB WEST HAYMARKET JT PUB				1FE	172,969	126.6830	177,356	140,000	171,114	0	(889)	0	0	6.000	4.340	JD	373	8,400	11/23/2015	12/15/2039
542690-W9-9	LONG ISLAND PWR AUTH N Y ELECSYS R				1FE	165,191	121.3240	175,920	145,000	164,266	0	(435)	0	0	5.850	4.880	MN	1,414	8,483	10/19/2015	05/01/2041
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DI			2	1FE	770,123	147.1020	831,126	565,000	755,512	0	(4,574)	0	0	6.600	4.290	FA	15,538	37,290	09/12/2014	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DI			2	1FE	656,775	155.0460	720,964	465,000	646,336	0	(3,022)	0	0	6.750	4.350	FA	13,078	31,388	06/09/2014	08/01/2049
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT			2	1FE	1,539,996	132.5510	1,590,612	1,200,000	1,491,843	0	(15,983)	0	0	6.582	4.170	MN	10,092	78,984	11/18/2014	05/15/2039
544495-VY-7	LOS ANGELES CALIF WTR PWR REV			2	1FE	1,481,382	150.7240	1,620,283	1,075,000	1,455,945	0	(7,590)	0	0	6.574	4.290	JJ	35,335	70,671	09/12/2014	07/01/2045
544587-C5-5	LOS ANGELES CALIF MUN IMPT COR				1FE	80,000	104.1510	83,321	80,000	80,000	0	0	0	0	3.592	3.590	MN	479	2,874	11/04/2015	11/01/2022
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1FE	12,920,934	122.5320	12,669,809	10,340,000	12,678,382	0	(212,322)	0	0	5.981	3.160	JJ	309,218	618,435	11/22/2016	05/01/2027
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST				1FE	400,050	120.6320	404,117	335,000	391,002	0	(4,365)	0	0	5.755	3.760	JJ	9,640	19,279	11/19/2015	07/01/2029
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN			2	1FE	1,069,254	124.3830	1,069,694	860,000	1,043,757	0	(8,580)	0	0	5.735	3.860	JD	4,110	49,321	12/19/2014	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN				1FE	990,351	152.2290	1,073,214	705,000	974,109	0	(8,018)	0	0	7.618	4.630	FA	22,378	53,707	01/21/2016	08/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FIN				1FE	161,764	137.5070	171,884	125,000	157,347	0	(2,093)	0	0	7.488	4.540	FA	3,900	9,360	11/03/2015	08/01/2033
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FAC				1FE	650,278	119.6020	633,891	530,000	625,898	0	(8,780)	0	0	5.788	3.440	JJ	15,338	30,676	02/20/2015	07/01/2029
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FAC			2	1FE	189,551	131.4610	197,192	150,000	185,626	0	(1,208)	0	0	5.754	3.950	JJ	4,316	8,631	08/25/2014	07/01/2041
575579-VP-9	MASS BAY TRANSN AUTH MASS SALES TX			2	1FE	3,000,000	124.0380	3,721,140	3,000,000	3,000,000	0	0	0	0	5.569	5.560	JJ	83,535	167,070	10/20/2009	07/01/2039
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS				1FE	2,550,133	123.5770	2,582,759	2,090,000	2,504,820	0	(29,504)	0	0	5.769	3.580	JJ	60,286	120,572	12/12/2016	07/01/2031
57582P-UR-9	MASSACHUSETTS ST				1FE	452,373	113.3230	441,960	390,000	438,630	0	(5,071)	0	0	4.680	2.970	MN	3,042	18,252	03/16/2015	05/01/2026
584002-QB-8	MECKLENBURG CNTY N C			1,2	1FE	832,800	103.1570	825,256	800,000	820,498	0	(5,019)	0	0	4.349	3.610	AO	8,698	34,792	06/17/2015	10/01/2030
59067A-BJ-1	MESA ST COLLEGE COLO AUXILIARY FAC				1FE	160,497	122.6110	171,655	140,000	159,355	0	(542)	0	0	5.800	4.710	MN	1,038	8,120	11/23/2015	05/15/2040
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST CO				1FE	455,560	121.9070	451,056	370,000	439,123	0	(6,182)	0	0	5.775	3.410	AO	5,342	21,368	06/11/2015	04/01/2029
592098-G5-0	MET GOVT NASHVILLE & DAVIDSON				1FE	1,781,340	135.0730	1,782,964	1,320,000	1,732,106	0	(17,167)	0	0	6.568	3.960	JJ	43,349	86,698	01/15/2015	07/01/2037
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON				1FE	140,652	125.5640	150,677	120,000	138,300	0	(1,033)	0	0	5.707	4.150	JJ	3,424	6,848	09/03/2015	07/01/2034
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON			2	1FE	996,070	137.7890	1,067,865	775,000	974,494	0	(7,030)	0	0	6.731	4.570	JJ	26,083	52,165	10/20/2015	07/01/2043
59259Y-BF-5	METRO TRANSIT AUTHORITY NY REV			2	1FE	5,152,194	129.3940	6,573,215	5,080,000	5,144,362	0	(2,456)	0	0	5.871	5.740	MN	38,109	298,247	09/15/2014	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV F			2	1FE	409,194	141.4780	431,508	305,000	399,182	0	(3,152)	0	0	6.687	4.270	MN	2,606	20,395	09/15/2014	11/15/2040
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH D				2FE	4,760,862	153.6230	4,839,125	3,150,000	4,719,789	0	(27,251)	0	0	7.462	4.360	AO	58,763	235,053	08/23/2016	10/01/2046
592643-CC-2	METROPOLITAN WASH D C ARPTS AU			1,2	2FE	619,410	107.9930	647,958	600,000	611,562	0	(2,291)	0	0	5.000	4.490	AO	7,500	30,000	06/25/2014	10/01/2053
593237-EU-0	MIAMI BEACH FLA REDEV AGY TAX				1FE	80,000	101.2670	81,014	80,000	80,000	0	0	0	0	3.688	3.680	FA	1,229	2,950	11/19/2015	02/01/2023
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS A				1FE	490,000	112.0400	548,996	490,000	490,000	0	0	0	0	5.073	5.070	AO	6,214	24,858	10/01/2015	04/01/2050
60636A-MP-5	MISSOURI ST HEALTH & EDL FACS				1FE	80,000	109.2780	87,422	80,000	80,000	0	0	0	0	4.756	4.750	AO	951	3,805	11/19/2015	10/01/2045
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN			2	1FE	5,682,905	121.2480	6,438,269	5,310,000	5,659,808	0	(15,154)	0	0	5.445	4.700	MN	48,188	275,245	05/02/2017	05/01/2033
63968A-QR-9	NEBRASKA PUB PWR DIST REV				1FE	134,818	117.0640	140,477	120,000	133,830	0	(412)	0	0	5.423	4.510	JJ	3,254	6,508	08/11/2015	01/01/2043
64578J-AQ-9	NEW JERSEY ECONOMIC DEV AUTH MTR V				2FE	2,186,184	110.4180	2,208,360	2,000,000	2,153,497	0	(17,897)	0	0	6.310	4.960	JJ	63,100	126,200	04/13/2016	07/01/2026
64578J-AV-8	NEW JERSEY ECONOMIC DEV AUTH M				2FE	350,000	100.8120	352,842	350,000	350,000	0	0	0	0	3.650	3.650	JJ	3,584	0	09/08/2017	07/01/2021
64578J-AW-6	NEW JERSEY ECONOMIC DEV AUTH M				2FE	300,000	101.0170	303,051	300,000	300,000	0	0	0	0	3.800	3.800	JJ	3,198	0	09/08/2017	07/01/2022
646136-XR-7	NEW JERSEY ST TRAN				2FE	792,617	132.1460	812,698	615,000	780,208	0	(3,459)	0	0	6.561	4.640	JD	1,793	40,350	09/17/2014	12/15/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	5,974,094	149.2020	6,020,301	4,035,000	5,878,613	0	(57,187)	0	0	7.102	3.850	JJ	143,283	286,566	10/13/2016	01/01/2041
649322-AA-2	THE NEW YORK PRESBYTERIAN HOSPITAL				1FE	2,203,020	105.3250	2,275,020	2,160,000	2,201,883	0	(930)	0	0	4.024	3.900	FA	36,216	86,918	05/05/2016	08/01/2045
64971M-ZG-0	NEW YORK CITY FIN AUTH REV			2	1FE	5,000,000	121.9120	6,095,600	5,000,000	5,000,000	0	0	0	0	5.767	5.760	FA	120,146	288,350	10/16/2009	08/01/2036
64971W-TE-0	NEW YORK N Y CITY TRANSITIONAL			1,2	1FE	765,312	100.1700	801,360	800,000	770,592	0	2,111	0	0	3.300	3.700	FA	11,000	26,400	05/29/2015	02/01/2029
64972F-H2-5	NEW YORK N Y CITY MUN FIN AUTH WTR				1FE	983,424	134.6890	1,050,574	780,000	968,941	0	(4,706)	0	0	5.750	4.120	JD	1,993	44,850	10/03/2014	06/15/2041
649902-2F-9	NEW YORK ST DORM AUTH ST PERS INCO			2	1FE	751,128	126.1730	757,038	600,000	736,594	0	(4,676)	0	0	5.389	3.720	MS	9,521	32,334	10/16/2014	03/15/2040
649902-H4-8	NEW YORK ST DORM AUTH ST PERS INCO			2	1FE	500,000	122.9990	614,995	500,000	500,000	0	0	0	0	5.427	5.420	MS	7,990	27,135	10/08/2009	03/15/2039
649902-ZQ-9	NY ST DORM AUTH ST PERS INC TAX RE			2	1FE	5,336,350	124.9910	6,249,550	5,000,000	5,254,253	0	(10,841)	0	0	5.628	5.110	MS	82,857	281,400	10/02/2009	03/15/2039
650014-TJ-2	NEW YORK ST THWY AUTH SECOND GEN HW				1FE	994,407	121.5290	990,461	815,000	966,132	0	(11,060)	0	0	5.883	3.770	AO	11,987	47,946	06/05/2015	04/01/2030
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR A				1FE	400,000	105.9170	423,668	400,000	400,000	0	0	0	0	4.058	4.050	JJ	8,116	16,232	07/16/2015	07/01/2025
658203-Z2-3	NORTH CAROLINA MUN PWR AGY NO				1FE	320,000	102.2300	327,136	320,000	320,000	0	0	0	0	3.340	3.340	JJ	5,344	10,688	07/09/2015	01/01/2022
66285W-FB-7	NORTH TEX TWY AUTH REV			2	1FE	1,159,826	152.3990	1,257,300	825,000	1,141,197	0	(5,989)	0	0	6.718	4.290	JJ	27,712	55,424	10/22/2014	01/01/2049
664845-DQ-4	NORTHERN CALIF PWR AGY REV				1FE	99,682	137.1800	109,744	80,000	98,182	0	(700)	0	0	7.311	5.180	JD	487	5,849	10/27/2015	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
677632-MV-0	OHIO ST UNIV GEN RCPTS				1FE	958,180	121.7700	1,004,603	825,000	947,821	0	(3,376)	0	0	4.910	3.900	JD	3,376	40,508	10/09/2014	06/01/2040
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH				1FE	876,174	140.9920	860,051	610,000	845,963	0	(10,564)	0	0	6.908	3.680	FA	15,919	42,139	01/16/2015	02/15/2041
68428T-AD-9	ORANGE CNTY CALIF SANTN WASTEW				1FE	115,254	134.6870	121,218	90,000	113,777	0	(705)	0	0	6.400	4.400	FA	2,400	5,760	11/12/2015	02/01/2044
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX				1FE	1,179,279	128.0780	1,191,135	930,000	1,165,517	0	(9,191)	0	0	5.834	3.700	MN	6,933	54,256	03/03/2017	11/15/2034
696550-WS-7	PALM BEACH CNTY FLA SCH BRD CT				1FE	442,253	114.7130	441,645	385,000	430,222	0	(5,098)	0	0	5.400	3.610	FA	8,663	20,790	07/27/2015	08/01/2025
702274-AW-1	PASADENA CALIF PUB FING AUTH LEASE				1FE	737,373	145.8040	809,212	555,000	728,413	0	(4,481)	0	0	7.148	4.780	MS	13,224	39,671	12/17/2015	03/01/2043
702274-BD-2	PASADENA CALIF PUB FING AUTH LEASE				1FE	171,557	148.3630	192,872	130,000	170,001	0	(783)	0	0	7.148	4.980	MS	3,097	9,292	12/08/2015	03/01/2043
70917R-B6-1	PENNSYLVANIA ST HIGHER EDL FACS AU			2	1FE	850,508	132.3040	912,898	690,000	834,419	0	(4,968)	0	0	6.291	4.560	AO	10,852	43,408	08/21/2014	04/01/2040
70922P-AP-7	PENNSYLVANIA ST TPK COMMN SPL				1FE	150,000	102.5280	153,792	150,000	150,000	0	0	0	0	3.329	3.320	JD	416	4,994	09/11/2014	12/01/2027
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL				1FE	394,768	101.2790	405,116	400,000	395,915	0	583	0	0	3.964	4.130	AO	3,347	15,856	11/19/2015	04/15/2026
73358W-CX-0	PORT AUTH N Y & N J			2	1FE	2,918,012	131.0500	3,092,780	2,360,000	2,896,326	0	(13,222)	0	0	5.647	4.000	MN	22,212	133,269	03/22/2017	11/01/2040
73358W-TZ-7	PORT AUTH N Y & N J			1,2	1FE	600,000	107.9150	647,490	600,000	600,000	0	0	0	0	4.426	4.420	AO	5,606	26,556	10/08/2014	10/15/2034
733911-BW-0	PORT CORPUS CHRISTI AUTH TEX N			1,2	1FE	200,000	104.3150	208,630	200,000	200,000	0	0	0	0	4.137	4.130	JD	690	8,274	05/08/2015	12/01/2029
734260-4F-6	PORT HOUSTON AUTH TEX HARRIS C			1,2	1FE	80,000	104.2270	83,382	80,000	80,000	0	0	0	0	3.554	3.550	AO	711	2,843	07/22/2015	10/01/2026
73474T-AC-4	PORT MORROW ORE TRANSMISSION F				1FE	737,477	102.8610	730,313	710,000	730,807	0	(2,387)	0	0	3.371	2.940	MS	7,978	23,934	02/12/2015	09/01/2025
73474T-AH-3	PORT MORROW ORE TRANSMISSION F				1FE	400,000	101.9890	407,956	400,000	400,000	0	0	0	0	2.937	2.930	MS	3,916	11,748	08/20/2015	09/01/2022
73723R-UJ-0	PORTSMOUTH VA			1,2	1FE	400,857	100.6990	412,866	410,000	402,353	0	664	0	0	3.200	3.430	FA	5,467	13,120	09/15/2015	08/01/2027
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD				1FE	1,035,530	124.5100	1,101,914	885,000	1,023,570	0	(3,751)	0	0	4.875	3.830	AO	9,108	43,144	08/25/2014	10/15/2040
743755-AJ-9	PROVIDENCE HEALTH & SERVICES				1FE	436,788	108.0050	432,020	400,000	427,577	0	(4,324)	0	0	4.379	3.060	AO	4,379	17,516	10/27/2015	10/01/2023
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV				1FE	953,056	127.9190	1,023,352	800,000	936,637	0	(6,882)	0	0	7.242	5.380	JJ	28,968	57,936	07/27/2015	01/01/2041
745145-YW-6	PUERTO RICO COMWLTH	SD			6FE	22,500	22.5000	22,500	100,000	22,500	0	0	42,442	0	0.000	183.770	JJ	0	0	08/28/2012	07/01/2018
74514L-BJ-5	PUERTO RICO COMWLTH	SD		1,2	1FE	131,104	100.5630	130,732	130,000	130,000	0	0	0	0	5.125	4.970	JJ	3,331	6,663	07/25/2006	07/01/2030
74529J-AR-6	PUERTO RICO SALES TAX FING CORP SA	SD		1,2	6FE	332,000	40.0000	332,000	830,000	332,000	254,093	(2,585)	498,432	0	5.250	4.610	FA	0	21,788	05/17/2012	08/01/2057
748250-AA-8	QUEENS HEALTH SYSTEMS				1FE	400,000	103.1210	412,484	400,000	400,000	0	0	0	0	4.464	4.460	JJ	8,928	17,856	01/22/2015	07/01/2045
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TA			2	1FE	1,622,172	137.0100	1,644,120	1,200,000	1,602,820	0	(6,334)	0	0	5.844	3.950	MN	11,688	70,128	11/18/2014	11/01/2050
75913T-GJ-7	REGIONAL TRANSN DIST COLO CTFS PAR				1FE	502,760	133.2970	533,188	400,000	495,957	0	(3,028)	0	0	7.672	5.510	JD	2,557	30,688	09/16/2015	06/01/2040
783186-NH-8	RUTGERS ST UNIV N J			2	1FE	1,505,337	121.4950	1,524,762	1,255,000	1,488,246	0	(8,461)	0	0	5.665	4.170	MN	11,849	71,096	09/14/2016	05/01/2040
786050-AH-0	SACRAMENTO CALIF PUB FING AUTH				1FE	140,000	102.0220	142,831	140,000	140,000	0	0	0	0	3.995	3.990	AO	1,398	5,593	09/24/2015	04/01/2023
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN C			2	1FE	800,082	136.9420	821,652	600,000	787,941	0	(3,988)	0	0	5.911	3.960	AO	8,867	35,466	11/12/2014	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CALIF WATER AUTH			2	1FE	1,132,270	140.2740	1,178,310	840,000	1,109,825	0	(7,224)	0	0	6.138	3.960	MN	8,593	51,559	10/16/2014	05/01/2049
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY WTR			2	1FE	851,380	128.3820	847,321	660,000	828,152	0	(7,227)	0	0	6.000	3.860	MN	6,600	39,600	08/28/2014	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PU			2	1FE	2,223,809	150.3040	2,344,758	1,560,000	2,189,137	0	(14,348)	0	0	6.950	4.250	MN	18,070	108,420	01/26/2016	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH S			2	1FE	2,703,438	120.8750	2,592,769	2,145,000	2,628,006	0	(39,535)	0	0	5.876	3.240	AO	31,510	126,040	05/24/2016	04/01/2032
842329-AA-2	SOUTHERN BAPTIST HOSPITA			1,2	1FE	988,068	115.1580	1,024,906	890,000	984,961	0	(1,940)	0	0	4.857	4.180	JJ	19,933	43,227	05/24/2016	07/15/2045
86657M-AX-4	SUMTER LANDING CMNTY DEV DIST			1,2	1FE	400,000	104.2490	416,996	400,000	400,000	0	0	0	0	4.390	4.390	AO	4,390	17,560	09/25/2015	10/01/2030
86657M-AY-2	SUMTER LANDING CMNTY DEV DIST			1,2	1FE	215,823	107.0780	230,218	215,000	215,700	0	(46)	0	0	5.050	4.990	AO	2,714	10,858	10/26/2015	10/01/2038
880557-7X-5	TENNESSEE ST SCH BD AUTH				1FE	895,304	112.9520	903,616	800,000	878,896	0	(6,671)	0	0	4.848	3.630	MS	11,420	38,784	06/16/2015	09/15/2027
882117-W6-7	TEXAS A & M UNIV PERM UNIV FD				1FE	442,690	101.9580	453,713	445,000	443,062	0	193	0	0	3.575	3.610	JJ	7,954	15,909	08/03/2015	07/01/2032
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV				1FE	2,391,916	120.0460	2,292,879	1,910,000	2,335,586	0	(32,768)	0	0	5.178	2.790	AO	24,725	98,900	07/26/2016	04/01/2030
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y RE			2	1FE	3,885,422	126.9040	3,991,131	3,145,000	3,849,686	0	(22,789)	0	0	5.550	3.890	MN	22,303	174,548	02/06/2017	11/15/2040
896516-AA-9	TRINITY HEALTH CORP				1FE	997,949	106.0400	1,055,098	995,000	998,097	0	(174)	0	0	4.125	4.090	JD	3,420	41,044	07/07/2016	12/01/2045
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV				1FE	969,440	127.5490	1,020,392	800,000	952,195	0	(7,184)	0	0	6.918	4.990	JJ	27,672	55,344	07/21/2015	01/01/2034
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED RE			2	1FE	1,179,444	141.5640	1,210,372	855,000	1,156,663	0	(7,727)	0	0	6.548	4.130	MN	7,154	55,985	12/17/2014	05/15/2048
914026-LZ-0	UNIVERSITY ALA GEN REV			1,2	1FE	988,090	108.1130	935,177	865,000	931,411	0	(25,135)	0	0	6.100	2.890	JJ	26,383	52,765	09/10/2015	07/01/2038
91412G-DZ-5	UNIVERSITY CALIF REVS			2	1FE	1,596,363	129.8750	1,649,413	1,270,000	1,573,196	0	(9,759)	0	0	5.946	4.140	MN	9,649	75,514	02/03/2016	05/15/2045
91412N-AK-6	UNIVERSITY OF CHICAGO			1,2	1FE	599,952	102.6860	616,116	600,000	600,000	0	0	0	0	4.411	4.410	AO	6,617	26,466	08/06/2014	10/01/2044
91412N-AZ-3	UNIVERSITY OF CHICAGO				1FE	400,000	99.4850	397,940	400,000	400,000	0	0	0	0	3.922	3.920	AO	3,922	15,688	08/19/2015	10/01/2029
914460-NL-0	UNIVERSITY MINN				1FE	125,873	105.7660	132,208	125,000	125,786	0	(30)	0	0	4.039	3.970	FA	2,104	5,049	09/02/2015	08/01/2031
914460-NM-8	UNIVERSITY MINN				1FE	115,730	104.7540	120,467	115,000	115,642	0	(30)	0	0	3.889	3.820	FA	1,863	4,472	09/02/2015	08/01/2029
914476-SB-3	UNIVERSITY MISS EDL BLDG CORP			1,2	1FE	180,000	107.5340	193,561	180,000	180,000	0	0	0	0	4.452	4.450	MN	1,336	8,014	10/22/2015	11/01/2035
914713-K6-8	UNIVERSITY N C CHAPEL HILL REV			2	1FE	600,000	108.1200	648,720	600,000	600,000	0	0	0	0	3.847	3.840	JD	1,924	23,082	09/25/2014	12/01/2034
917563-JE-9	UTAH ST UNIV REV				1FE	453,219	110.9970	493,937	445,000	452,942	0	(102)	0	0	4.750	4.630	JD	1,761	21,138	11/05/2015	12/01/2046
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			2	1FE	2,077,984	132.3360	2,130,610	1,610,000	2,048,245	0	(13,557)	0	0	5.937	3.840	JD	4,248	95,586	04/10/2017	06/15/2039
95639R-DX-4	WEST VA HIGHER ED POL COMMN REV				1FE	112,595	141.5800	113,264	80,000	110,452	0	(1,045)	0	0	7.650	4.540	AO	1,530	6,120	11/24/2015	04/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						208,309,974	XXX	226,735,509	179,863,000	205,669,394	254,093	(1,203,030)	540,874	0	XXX	XXX	XXX	2,919,722	10,231,083	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						208,309,974	XXX	226,735,509	179,863,000	205,669,394	254,093	(1,203,030)	540,874	0	XXX	XXX	XXX	2,919,722	10,231,083	XXX	XXX

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
193908-EE-6	CMOT_66	L			6	1FE	2,162	940.5860	1,648	175	1,191	0	(767)	0	0	1,080.928	116.060	MON	158	1,893	04/28/2000	09/20/2021
19390V-AB-5	CMOT_50	B	@		4	1Z	485	99.7900	679	680	676	0	38	0	0	0.000	4.470	N/A	0	0	07/23/1992	10/01/2018
26190N-AC-8	DBL_X	3	@		4	1Z	32	99.5920	51	51	48	0	8	0	0	0.000	25.800	N/A	0	0	06/12/1992	12/01/2018
31282Y-AC-3	FHSTR_103	B			6	1FE	3,213	10.1090	1,396	0	752	0	(457)	0	0	9.500	130.670	MON	109	1,312	07/06/1999	11/01/2021
31282Y-AK-5	FHSTR_134	B			6	1FE	23,615	10.1670	11,002	0	6,548	0	(4,161)	0	0	9.000	75.700	MON	812	9,739	04/28/2000	04/01/2022
31282Y-AL-3	FHSTR_135	B			6	1FE	11,581	9.6110	4,438	0	2,345	0	(1,490)	0	0	9.500	162.230	MON	366	4,387	07/06/1999	11/01/2021
31282Y-AZ-2	FHSTR_149	B			6	1FE	3,081	11.1110	1,397	0	839	0	(442)	0	0	9.000	64.890	MON	94	1,132	07/14/1999	05/01/2022
31282Y-BN-8	FHSTR_170	B			6	1FE	135	6.1880	33	0	17	0	(22)	0	0	10.000	79.260	MON	5	54	02/29/2000	03/01/2021
31287U-Z5-4	FGOLD 30YR				4	1FE	18,364	112.3360	19,952	17,761	18,364	0	(310)	0	0	6.500	3.870	MON	96	1,154	08/12/2002	07/01/2032
3128KU-H9-1	FGOLD 30YR				4	1FE	244,546	110.2950	280,734	254,528	244,546	0	2,586	0	0	5.500	6.680	MON	1,167	13,999	07/05/2007	08/01/2037
3128NJ-AY-0	FHLMC 1YR CMT ARM				4	1FE	219,992	101.9120	224,655	220,440	220,440	0	322	0	0	5.717	5.650	MON	2,106	6,190	04/20/2006	05/01/2036
312802-EP-4	FHLMC 5/1 HYBRID ARM				4	1FE	1,020,845	105.6560	1,078,922	1,021,165	1,021,165	0	415	0	0	2.375	2.340	MON	4,049	30,003	07/22/2005	07/01/2035
3128QJ-A7-1	1YR LIB ARM				4	1FE	820,433	105.8240	878,510	830,161	823,845	0	5,098	0	0	3.483	3.650	MON	4,829	26,117	04/20/2006	04/01/2036
312903-GF-8	FHLMC_110	V			6	1FE	298	871.9660	82	9	0	0	0	0	0	1,159.500	0.000	MON	14	111	04/28/2000	01/15/2021
312903-GJ-0	FHLMC_112	O			6	1FE	331	611.9070	115	19	0	0	0	0	0	888.721	0.000	MON	22	176	12/01/1999	01/15/2021
312903-HW-0	FHLMC_114	E			6	1FE	1,334	230.7190	462	200	0	0	0	0	0	232.830	0.000	MON	58	453	12/01/2004	01/15/2021
312903-UZ-8	FHLMC_139	K			6	1FE	1,652	219.3950	193	88	0	0	0	0	0	369.650	0.000	MON	43	344	06/21/1995	04/15/2021
312904-8D-0	FHLMC_1046	X			6	1FE	143	575.4170	72	12	36	0	(21)	0	0	509.500	182.540	MON	5	63	12/01/1999	02/15/2021
312904-EW-1	FHLMC_188	G			6	1FE	12,370	880.2010	4,217	479	0	0	0	0	0	1,007.000	0.000	MON	633	5,157	12/01/2004	09/15/2021
312904-GR-0	FHLMC_194	F			6	1FE	626	347.7670	94	27	0	0	0	0	0	1,072.000	0.000	MON	34	269	04/28/2000	09/15/2021
312904-HV-0	FHLMC_193	G			6	1FE	2,415	591.8590	630	106	0	0	0	0	0	631.500	0.000	MON	90	700	10/01/1997	11/15/2021
312904-NQ-4	FHLMC_196	C			6	1FE	566	862.3110	171	20	0	0	0	0	0	1,108.500	0.000	MON	27	216	12/01/1999	12/15/2021
312904-NZ-4	FHLMC_1008	G	CF		4	1FE	11,553	121.9710	11,923	9,775	9,181	0	694	0	0	38.578	63.640	MON	168	3,964	12/01/1999	10/15/2020
312904-SW-6	FHLMC_1015	N			6	1FE	1,649	520.2320	749	144	517	0	(376)	0	0	509.500	85.560	MON	61	734	12/01/1999	11/15/2020
312904-WN-1	FHLMC_1019	N			6	1FE	9,375	613.2360	4,394	717	2,161	0	(1,222)	0	0	509.250	180.920	MON	304	3,649	12/01/2004	12/15/2020
312905-KV-3	FHLMC_1063	H			4	1FE	7,893	131.7090	8,454	6,419	6,030	0	329	0	0	43.293	67.650	MON	124	2,921	12/01/1999	04/15/2021
312905-SL-7	FHLMC_1066	Q			4	1FE	11,307	130.2650	13,937	10,699	9,306	0	859	0	0	27.858	51.090	MON	132	3,132	12/01/1999	04/15/2021
312906-DS-6	FHLMC_1099	X			6	1FE	993	1,088.1700	706	65	441	0	(280)	0	0	909.500	87.920	MON	49	590	12/09/1993	06/15/2021
312906-JF-8	FHLMC_1107	J			6	1FE	21,790	1,304.1500	5,766	442	3,069	0	(1,508)	0	0	1,010.379	125.870	MON	372	4,467	10/01/1997	07/15/2021
312906-LA-6	FHLMC_1111	H			6	1FE	5,022	1,420.1600	2,403	169	836	0	(528)	0	0	1,108.500	333.750	MON	156	1,876	12/01/2004	07/15/2021
312906-UD-0	FHLMC_1101	N			6	1FE	11,823	1,262.4300	7,596	602	4,238	0	(3,065)	0	0	1,091.511	123.150	MON	547	6,568	10/30/1998	07/15/2021
312906-XB-1	FHLMC_1125	F			6	1FE	3,074	1,185.9100	1,479	125	645	0	(385)	0	0	894.500	196.530	MON	93	1,116	12/01/2004	08/15/2021
312907-EG-9	FHLMC_1148	H			6	1FE	269	723.2830	72	10	71	0	(62)	0	0	1,008.500	28.360	MON	8	101	01/26/1998	10/15/2021
312907-HR-2	FHLMC_1142	W			6	1FE	3,211	768.3060	1,801	234	1,034	0	(493)	0	0	509.000	81.350	MON	99	1,193	09/07/1999	10/15/2021
312907-RG-5	FHLMC_1155	L			6	1FE	3,964	1,354.4000	1,775	131	1,004	0	(667)	0	0	1,136.600	111.220	MON	124	1,489	12/01/1999	10/15/2021
312907-TB-4	FHLMC_1161	U			6	1FE	12,049	1,330.9400	3,110	234	2,022	0	(1,249)	0	0	1,172.807	87.100	MON	228	2,741	10/01/1997	11/15/2021
312907-YZ-5	FHLMC_1165	M			6	1FE	2,464	1,428.8700	1,170	82	937	0	(517)	0	0	1,087.579	33.800	MON	74	890	04/28/2000	11/15/2021
312909-J9-6	FHLMC_1280	BA			6	1FE	2,016	970.6730	2,355	243	568	0	(458)	0	0	782.388	600.850	MON	84	2,009	12/01/2004	04/15/2022
312910-EK-4	FHLMC_1286	L			6	1FE	31	1,404.5000	23	2	0	0	(5)	0	0	1,000.000	0.000	MON	1	324	12/01/1999	05/15/2022
312910-UL-4	FHLMC_1303	IB			6	1FE	4,248	1,805.9900	1,274	71	782	0	(375)	0	0	1,092.300	56.720	MON	64	771	07/21/1994	06/15/2022
312911-YH-7	FHLMC_1363	E			6	1FE	8,446	2,074.9500	6,268	302	2,311	0	(1,311)	0	0	1,199.999	88.430	MON	161	3,625	12/01/1999	08/15/2022
312912-YK-8	FHLMC_1401	SA			6	1FE	6,411	2.1390	3,895	0	2,409	0	(924)	0	0	1.400	59.640	MON	113	2,549	05/07/1999	10/15/2022
312913-JL-1	FHLMC_1424	S			6	1FE	2,160	13.6880	2,314	0	1,029	0	(461)	0	0	8.713	107.920	MON	65	1,489	02/24/2000	11/15/2022
312914-6Z-2	FHLMC_7	D	CF		4	1FE	11,408	164.5910	17,714	10,763	6,928	0	930	0	0	42.559	124.460	MON	76	4,921	04/28/2000	04/25/2023
312914-LM-4	FHLMC_1470	S			6	1FE	1,926	13.8610	2,944	0	853	0	(459)	0	0	8.263	270.240	MON	78	1,775	10/01/1997	02/15/2023
312914-V5-0	FHLMC_1482	K			6	1FE	3,814	12.1520	3,395	0	1,006	0	(408)	0	0	7.422	316.220	MON	92	2,196	02/11/1993	03/15/2023
312916-5L-9	FHLMC_1547	V			6	1FE	73,056	13.5650	17,858	0	8,782	0	(3,316)	0	0	7.000	71.410	MON	768	9,215	10/01/1997	07/15/2023
31292H-RE-6	FGOLD 30YR		CF		4	1FE	569,518	112.3360	618,964	550,992	569,518	0	(3,851)	0	0	6.500	4.620	MON	2,984	35,814	08/13/2002	08/01/2032
312963-2N-0	FGOLD 15YR		CF		4	1FE	7,517	101.9730	7,459	7,315	7,328	0	(47)	0	0	5.000	4.210	MON	30	366	03/16/2004	01/01/2019
3132HT-QK-5	FHSTR_309		CF		4	1FE	18,839,623	111.5450	17,809,123	15,965,782	17,929,560	0	(584,675)	0	0	7.188	3.650	MON	51,011	1,259,559	08/11/2015	08/15/2043
3132HU-BW-2	FHSTR_333		CF		4	1FE	3,363,674	112.7730	3,205,776	2,842,666	3,209,895	0	(103,507)	0	0	7.316	3.760	MON	9,244	227,900	08/18/2015	08/15/2044
3132HU-CJ-0	FHSTR_332		CF		4	1FE	16,298,763	111.9260	15,734,896	14,058,232	15,292,130	0	(434,155)	0	0	7.316	4.270	MON	45,716	1,125,690	11/03/2014	08/15/2044
313398-AK-5	FHLMC_2338	SJ			6	1FE	29,776	15.5900	37,138	0	3,753	0	(2,856)	0	0	7.822	3,358.130	MON	828	19,678	10/19/2001	07/15/2031
31339D-2L-1	FHLMC_2418	SI			6	1FE	51,474	15.9770	85,445	0	6,486	0	(4,689)	0	0	6.622	5,888.840	MON	1,574	37,760	08/05/2002	02/15/2032
31339G-WU-1	FHLMC_2383	SD			6	1FE	17,398	18.2460	41,130	0	8,542	0	(1,897)	0	0	6.522	275.270	MON	654	15,690	08/05/2002	11/15/2031
31339N-J2-3	FHLMC_2410	QS			4	1FE	600,858	137.2390	760,016	553,787	363,514	0	19,254	0	0	15.659	37.050	MON	3,854	93,024	10/30/2002	02/15/2032
31339W-6U-5	FHLMC_2426	TI			6	1FE	14,965	22.5300	24,055	0	22,584	0	(2,956)	0	0	6.500	10.050	MON	578	6,940	12/01/2004	03/15/2032

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3133T0-QA-5	FHLMC_1570	S			4	1FE	4,081	124.4660	5,806	4,664	3,678	0	230	0	0	20.289	37.330	MON	79	960	11/29/1999	08/15/2023
3133T0-QB-3	FHLMC_1570	SA			4	1FE	4,448	132.8770	6,198	4,664	3,391	0	305	0	0	23.814	51.090	MON	93	1,126	11/29/1999	08/15/2023
3133T2-JH-4	FHLMC_24	SY			6	1FE	36,308	15.1400	50,745	0	16,023	0	(3,323)	0	0	7.477	215.060	MON	418	26,690	12/01/1999	11/25/2023
3133T3-6V-5	FHLMC_1671	QC			4	1FE	48,219	124.8850	61,120	48,941	48,414	0	19	0	0	10.000	10.710	MON	408	4,894	12/01/2004	02/15/2024
3133T3-NN-4	FHLMC_1664	IO			6	1FE	13,944	10.5830	6,617	0	2,945	0	(1,803)	0	0	9.000	74.400	MON	469	5,627	04/23/1999	01/15/2024
3133T4-2T-2	FHLMC_1705	FA			4	1FE	0	0.0000	0	99,010	0	0	0	0	0	3.477	0.000	MON	153	54,642	05/01/2014	03/15/2024
3133T6-RC-7	FHLMC_1808	SB			6	1FE	4,064	11.9520	6,153	0	1,157	0	(963)	0	0	7.129	640.670	MON	306	3,719	04/28/2000	08/15/2023
3133T8-J5-7	FHLMC_1913	SB			6	1FE	5,718	1,276.0400	4,945	388	1,749	0	(938)	0	0	881.188	272.580	MON	152	3,591	12/01/2004	04/15/2022
3133TD-G5-9	FHLMC_2045	HJ			6	1FE	15,745	9.7820	33,302	0	12,625	0	(3,788)	0	0	4.250	109.590	MON	1,206	15,319	10/25/2001	10/15/2023
3133TH-T3-1	FHLMC_2116	IO			6	1FE	28,014	22.5830	29,383	0	14,119	0	(2,507)	0	0	7.000	45.570	MON	759	9,108	05/03/2001	01/15/2029
3133TJ-SA-2	FHLMC_2137	Z			4	1FE	446,304	110.4380	470,261	425,812	446,132	0	(4,234)	0	0	6.000	5.360	MON	2,129	25,549	02/09/2004	03/15/2029
3133TK-H9-4	FHLMC_2141	SD			6	1FE	31,523	19.0650	52,682	0	12,054	0	(2,679)	0	0	6.672	213.030	MON	819	19,648	12/01/2004	04/15/2029
3133TN-5K-6	FHLMC_2214	NB	CF		4	1FE	288	101.0310	262	259	0	0	(418)	0	0	10.328	0.000	MON	5	56	01/27/2000	11/15/2021
3133TN-5M-2	FHLMC_2214	ND	CF		4	1FE	731	101.1420	692	684	616	0	(55)	0	0	8.000	27.420	MON	8	54	08/21/2002	11/15/2020
3133TT-ZN-4	FHLMC_2324	PZ			4	1FE	421,143	110.7590	448,515	404,945	418,497	0	(2,505)	0	0	6.500	6.090	MON	2,193	26,321	04/23/2004	06/15/2031
3133TV-RH-1	FHLMC_2436	PJ			6	1FE	5,225	22.6080	8,458	0	8,561	0	(704)	0	0	6.500	6.410	MON	203	2,432	12/01/2004	03/15/2032
31340Y-EB-1	FHLMC_16	R			6	1FE	5,195	14.0190	1,877	13,386	5,795	0	1,702	0	0	10.047	2,571.680	MON	240	1,263	12/01/2004	10/15/2019
31340Y-EU-9	FHLMC_18	R			6	1FE	30,940	11.3100	5,248	46,398	25,612	0	2,263	0	0	9.999	172.790	MON	638	4,551	04/28/2000	11/15/2019
31340Y-LH-0	FHLMC_34	D	CF		4	1FE	11,630	102.4250	11,866	11,585	10,244	0	(850)	0	0	9.000	26.750	MON	144	1,020	02/26/1999	03/15/2020
31346A-GA-7	FHLMC 11TH COFI	ARM			4	1FE	5,129	102.3560	5,109	4,992	5,045	0	(41)	0	0	4.912	4.310	MON	41	242	12/01/2004	05/01/2029
31346A-GC-3	FHLMC 11TH COFI	ARM			4	1FE	4,632	105.9090	4,777	4,510	4,572	0	(15)	0	0	5.545	4.860	MON	42	248	12/01/2004	11/01/2030
31349U-PT-9	FHLMC 5/1 HYBRID	ARM			4	1FE	280,068	105.6410	292,711	277,081	279,441	0	(1,388)	0	0	2.375	2.100	MON	1,097	8,143	06/06/2005	05/01/2035
31352D-CJ-7	FHSTR_9	B			6	1FE	140	6.7570	50	0	0	0	0	0	0	9.500	0.000	MON	12	75	04/28/2000	02/01/2020
31358E-GJ-5	FNMA_90-58	G			6	1FE	5,131	850.1250	1,575	185	1,095	0	(1,049)	0	0	1,087.000	108.540	MON	168	2,014	04/28/2000	05/25/2020
31358E-GP-1	FNMA_90-57	R			6	1FE	307,874	45.1580	17,417	38,570	38,861	0	(415)	0	0	8.999	7.690	MON	289	3,471	12/01/1999	05/25/2020
31358F-7A-1	FNMA_91-24	O			6	1FE	2,080	1,052.7600	980	93	575	0	(421)	0	0	1,005.000	117.520	MON	78	936	04/28/2000	03/25/2021
31358F-UE-7	FNMA_90-143	K			6	1FE	151	620.9420	123	20	90	0	(66)	0	0	612.112	67.630	MON	10	121	12/10/1993	12/25/2020
31358F-V5-5	FNMA_91-17	H			6	1FE	1,330	1,071.1000	568	53	299	0	(254)	0	0	1,006.500	147.130	MON	44	534	04/28/2000	03/25/2021
31358F-ZY-8	FNMA_91-7	K			6	1FE	1,069	847.2890	403	48	392	0	(357)	0	0	908.500	16.150	MON	36	432	12/01/2004	02/25/2021
31358G-WM-5	FNMA_G-12	S			6	1FE	969	363.8540	322	88	136	0	(171)	0	0	994.882	7,395.530	MON	15	934	12/01/2004	05/25/2021
31358H-6T-7	FNMA_91-111	K			6	1FE	7,150	1,222.7800	3,122	255	1,579	0	(956)	0	0	994.000	137.050	MON	212	2,538	07/15/1999	09/25/2021
31358H-FR-1	FNMA_G-20	S			4	1FE	39,120	140.5920	44,192	31,433	28,062	0	(1,444	0	0	38.690	63.920	MON	203	12,850	12/01/2004	06/25/2021
31358H-RF-4	FNMA_91-82	PQ			6	1FE	2,549	1,448.8100	1,539	106	927	0	(557)	0	0	1,175.792	87.280	MON	104	1,249	12/01/1999	08/25/2021
31358H-WX-9	FNMA_91-90	S			4	1FE	3,160	983.3830	2,348	239	647	0	(533)	0	0	980.767	1,182.680	MON	39	2,469	12/01/2004	07/25/2021
31358J-6J-5	FNMA_91-134	L			6	1FE	5,869	1,323.3800	2,667	202	1,596	0	(1,029)	0	0	1,086.162	88.330	MON	182	2,190	12/01/1999	10/25/2021
31358J-BP-5	FNMA_91-119	N			6	1FE	1,560	723.9290	784	108	437	0	(221)	0	0	508.500	92.430	MON	46	551	12/01/1999	09/25/2021
31358J-E4-9	FNMA_91-136	K			6	1FE	7,725	1,332.7300	2,506	188	1,332	0	(607)	0	0	1,003.300	111.170	MON	157	1,887	01/16/1997	10/25/2021
31358J-J6-9	FNMA_G91-38	D	CF		4	1FE	28,552	104.8670	30,665	29,242	28,840	0	279	0	0	8.000	9.140	MON	195	2,339	02/26/1999	11/25/2021
31358K-P2-8	FNMA_91-160	PM			6	1FE	2,496	1,399.9800	1,152	82	290	0	(491)	0	0	1,014.783	400.120	MON	70	1,028	04/28/2000	12/25/2021
31358L-GC-4	FNMA_G92-2	M			6	1FE	5,175	1,185.0500	2,244	189	2,225	0	(1,171)	0	0	1,008.000	27.190	MON	159	1,909	08/12/1999	01/25/2022
31358L-GN-0	FNMA_G92-3	SQ			6	1FE	3,982	2,818.4700	2,491	88	1,052	0	(1,454)	0	0	4,398.251	721.420	MON	65	4,030	12/01/2004	01/25/2022
31358L-JX-5	FNMA_92-6	K			6	1FE	7,641	1,416.6400	3,119	220	1,703	0	(845)	0	0	942.174	85.160	MON	173	2,075	12/01/1999	01/25/2022
31358L-LS-3	FNMA_92-5	J			6	1FE	283	1,431.4400	158	11	90	0	(50)	0	0	1,007.000	81.690	MON	9	111	12/26/1995	01/25/2022
31358L-NN-2	FNMA_G92-8	T			6	1FE	5,620	1,005.5000	1,643	163	1,678	0	(992)	0	0	1,009.000	29.210	MON	137	1,649	12/01/2004	01/25/2022
31358L-W2-8	FNMA_92-30	S			4	1FE	7,579	186.9990	9,441	5,048	4,705	0	(30)	0	0	71.530	114.780	MON	60	3,833	12/01/1999	03/25/2022
31358L-YD-2	FNMA_G92-11	L			6	1FE	3,654	1,341.2200	1,238	92	1,219	0	(606)	0	0	1,127.813	29.320	MON	87	1,041	03/17/1997	02/25/2022
31358M-2V-5	FNMA_G92-25	SA			6	1FE	1,280	1,048.0600	1,271	121	446	0	(293)	0	0	994.192	590.420	MON	20	1,283	12/01/1999	05/25/2022
31358M-2W-3	FNMA_G92-25	SB			6	1FE	2,419	1,003.7000	2,652	264	841	0	(560)	0	0	994.192	899.440	MON	44	2,799	12/01/2004	05/25/2022
31358M-2X-1	FNMA_G92-25	SC			6	1FE	1,405	1,053.1100	560	53	562	0	(429)	0	0	1,000.000	18.590	MON	9	532	12/01/2004	05/25/2022
31358M-YA-6	FNMA_92-49	T			6	1FE	446	837.4750	228	27	150	0	(74)	0	0	508.500	47.490	MON	12	138	10/01/1997	04/25/2022
31358N-BU-5	FNMA_92-80	IO			6	1FE	2,883	11.9660	1,417	0	835	0	(387)	0	0	8.500	76.070	MON	84	1,006	12/01/1999	05/25/2022
31358N-RE-4	FNMA_G92-32	SQ			6	1FE	91	892.8310	16	2	8	0	(73)	0	0	4,858.503	378.170	MON	1	89	12/01/2004	06/25/2022
31358P-VS-3	FNMA_92-131	IO			6	1FE	8,351	14.3420	4,900	0	2,934	0	(1,169)	0	0	8.500	49.090	MON	242	2,904	12/01/1999	08/25/2022
31358Q-5R-2	FNMA_92-180	S	CF		4	1FE	76,384	127.0490	92,978	73,182	61,878	0	4,768	0	0	21.893	40.430	MON	267	17,091	03/04/1999	10/25/2022
31358Q-ET-8	FNMA_92-162	SB	CF		4	1FE	91,488	125.1880	119,921	95,792	84,361	0	4,231	0	0	20.328	34.570	MON	325	19,801	04/28/2000	09/25/2022
31358Q-EY-7	FNMA_92-162	ED			6	1FE	38,569	1,159.5200	8,305	716	4,961	0	(1,894)	0	0	672.000	59.040	MON	401	4,814	10/01/1997	09/25/2022
31358Q-HD-0	FNMA_92-159	PM			6	1FE	17,353	1,909.9600	4,156	218	2,729	0	(1,070)	0	0	1,085.937	43.550	MON	197	2,366	10/01/1997	09/25/2022

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358Q-Y5-8	FNMA_92-184	J			6	1FE	2,802	2.065.5900	1,082	52	680	0	(311)	0	0	1.146.030	47.270	MON	50	600	01/19/1994	10/25/2022
31358R-XA-6	FNMA_G92-64	KA			6	1FE	16,889	1,673.6800	4,570	273	3,603	0	(1,278)	0	0	1,081.437	45.270	MON	246	2,953	10/01/1997	11/25/2022
31358U-ZC-3	FNMA_93-54	N			6	1FE	31,553	14.8880	8,126	0	4,475	0	(1,507)	0	0	8.000	60.430	MON	364	4,366	04/29/1994	04/25/2023
31359A-DN-6	FNMA_93-74	S		CF	4	1FE	247,292	122.6550	338,570	276,032	248,182	0	11,129	0	0	15.098	24.540	MON	695	41,788	04/28/2000	05/25/2023
31359A-EB-1	FNMA_93-80	SA			4	1FE	14,299	115.9920	18,635	16,066	13,989	0	883	0	0	10.793	20.330	MON	145	1,738	08/13/1993	05/25/2023
31359B-PX-9	FNMA_93-132	D		@	4	1FE	20,971	94.7560	34,540	36,452	31,380	0	3,042	0	0	0.000	9.900	N/A	0	0	12/01/2004	10/25/2022
31359B-ZM-2	FNMA_93-119	JB			6	1FE	32,964	13.6410	10,861	0	5,483	0	(1,684)	0	0	7.000	68.610	MON	464	5,573	02/07/1994	07/25/2023
31359D-4Z-3	FNMA_93-165	SN		CF	4	1FE	120,503	115.4660	135,541	117,385	113,422	0	1,677	0	0	11.471	14.300	MON	224	13,465	08/09/2005	09/25/2023
31359D-5C-3	FNMA_93-165	SU			4	1FE	15,812	122.7470	21,506	17,520	13,676	0	879	0	0	17.927	33.970	MON	262	3,188	08/12/1993	09/25/2023
31359D-DD-2	FNMA_G93-30	B		@	4	1FE	18,829	95.5470	48,623	50,889	37,906	0	6,553	0	0	0.000	19.090	N/A	0	0	09/16/1994	08/25/2023
31359D-HY-2	FNMA_93-176	E		@	4	1FE	18,147	93.9850	52,186	55,525	8,702	0	17,644	0	0	0.000	1,093.810	N/A	0	0	10/01/1997	08/25/2023
31359E-KN-0	FNMA_93-195	S			4	1FE	672,300	121.6400	873,474	718,078	655,810	0	20,620	0	0	13.500	20.890	MON	1,616	96,941	02/28/2007	10/25/2023
31359F-DK-1	FNMA_93-202	SX			4	1FE	3,234	125.9710	109,705	87,087	2,106	0	13,932	0	0	20.090	2,848.310	MON	1,458	18,526	12/01/2004	11/25/2023
31359K-AN-7	FNMA_96-14	SJ			6	1FE	225,119	34.2650	136,312	0	18,486	0	(14,638)	0	0	16.574	869.860	MON	5,495	66,102	12/01/1999	04/25/2024
31359K-GJ-0	FNMA_96-W2	AL		CF	4	1FE	7,986	114.7050	8,947	7,800	7,861	0	(24)	0	0	7.750	7.480	MON	50	605	10/22/1996	06/25/2026
31359K-UK-1	FNMA_96-W3	AL		CF	4	1FE	9,703	113.8320	11,063	9,718	9,698	0	(3)	0	0	7.450	7.590	MON	60	724	06/29/2000	08/25/2026
31359K-WG-8	FNMA_96-46	SA			6	1FE	3,132	4.9300	1,930	0	634	0	(529)	0	0	7.447	1,432.820	MON	49	3,106	12/01/1999	08/25/2021
31359L-V5-1	FNMA_96-5	AS			6	1FE	3,418	7.2250	1,134	0	520	0	(508)	0	0	9.000	289.420	MON	118	1,412	04/28/2000	07/25/2020
31359N-5S-6	FNMA_97-22	SI			4	1FE	5,317	143.1540	6,667	4,657	3,892	0	557	0	0	44.489	98.970	MON	35	2,185	12/01/2004	10/25/2020
31359P-NS-1	FNMA_97-32	SC			6	1FE	18,400	18.5120	36,825	0	7,022	0	(1,604)	0	0	7.997	479.350	MON	265	16,877	04/19/2001	04/25/2027
31359P-UR-5	FNMA_97-37	SN			6	1FE	3,102	1.2910	1,633	0	1,014	0	(312)	0	0	1.075	103.890	MON	23	1,359	04/28/2000	03/25/2022
31359P-US-3	FNMA_97-37	SO			6	1FE	4,524	1.6230	2,248	0	1,790	0	(661)	0	0	1.350	45.660	MON	31	1,869	12/01/1999	12/25/2022
31359P-UT-1	FNMA_97-37	SP			6	1FE	1,819	0.6540	560	0	490	0	(295)	0	0	0.892	52.390	MON	13	763	04/28/2000	12/25/2022
31359Q-FQ-2	FNMA_97-50	SC			6	1FE	30,849	1.2590	9,209	0	4,697	0	(1,173)	0	0	0.650	74.880	MON	79	4,753	01/28/1998	10/25/2023
31359Q-GX-6	FNMA_97-50	SE		CF	4	1FE	71,807	128.4260	93,922	73,133	54,972	0	5,361	0	0	19.034	46.310	MON	232	14,917	02/26/1999	10/25/2023
31359S-QH-6	FNMA_01-10	SN			6	1FE	13,217	2.4460	10,372	0	6,640	0	(1,364)	0	0	1.150	32.700	MON	81	4,875	12/01/2004	01/25/2024
31359S-Z3-7	FNMA_01-26	S			6	1FE	2,729	6.6870	1,829	0	424	0	(440)	0	0	8.309	2,758.520	MON	82	2,392	12/01/2004	06/18/2031
31359T-7E-2	FNMA_98-M5	X			6	1FE	3,161	0.0250	276	0	6,190	0	(1,914)	0	0	0.420	47.310	MON	378	4,494	12/01/1999	07/25/2028
31359V-F4-0	FNMA_99-22	PO		@	4	1FE	237	96.7280	265	274	262	0	11	0	0	0.000	4.030	N/A	0	0	04/12/1999	10/25/2021
31359V-F5-7	FNMA_99-22	IO			6	1FE	4,298	9.4400	2,435	0	1,191	0	(838)	0	0	9.000	150.920	MON	193	2,322	04/12/1999	10/25/2021
31359V-F6-5	FNMA_99-22	A		@	4	1FE	960	97.1250	1,099	1,131	1,097	0	38	0	0	0.000	3.200	N/A	4	0	04/12/1999	12/25/2021
31359V-F7-3	FNMA_99-22	B			6	1FE	27,142	8.8170	10,497	0	5,142	0	(4,123)	0	0	9.500	178.940	MON	942	11,309	04/12/1999	12/25/2021
31359V-LN-1	FNMA_99-7	S			6	1FE	6,656	6.4350	6,435	0	2,691	0	(1,336)	0	0	6.097	262.780	MON	102	6,584	02/26/1999	03/25/2029
31359X-A3-3	FNMA_00-5	MC		CF	4	1FE	19,762	110.5180	20,025	18,119	18,843	0	(1,201)	0	0	9.339	6.090	MON	141	1,693	06/29/2000	08/25/2023
31359X-ZY-8	FNMA_00-5	FI			6	1FE	641	8.7290	1,661	0	813	0	(10)	0	0	4.025	88.250	MON	13	449	12/01/2004	08/25/2022
31359X-ZZ-5	FNMA_00-5	MA		CF	4	1FE	9,110	104.9920	8,522	8,116	8,329	0	(296)	0	0	10.679	5.810	MON	72	868	02/28/2000	08/25/2022
313602-GW-8	FNMA_88-26	R			6	1FE	37,455	21.2790	3,616	16,995	16,722	0	614	0	0	9.498	13.550	MON	135	1,614	12/01/2004	11/25/2018
313602-HK-3	FNMA_88-28	R			6	1FE	53,185	51.2410	5,362	10,464	10,275	0	426	0	0	9.499	13.990	MON	83	997	12/01/1999	12/25/2018
313602-PJ-7	FNMA_89-16	B		@	4	1FE	1,532	98.8300	2,322	2,349	2,293	0	152	0	0	0.000	5.500	N/A	11	0	12/01/2004	03/25/2019
313602-T7-9	FNMA_89-60	R			6	1FE	841,192	83.5480	8,355	10,000	9,129	0	447	0	0	11.402	21.740	MON	95	1,325	12/01/1999	09/25/2019
313602-UH-5	FNMA_89-31	E		CF	4	1FE	476	99.6550	482	484	483	0	9	0	0	9.150	9.330	MON	4	44	12/15/2000	06/25/2019
313603-DY-5	FNMA_89-85	R			6	1FE	88,833	94.2460	27,204	28,865	29,299	0	(573)	0	0	8.999	6.350	MON	216	2,676	12/01/2004	11/25/2019
313603-DZ-2	FNMA_89-87	R			6	1FE	150,937	36.3090	12,371	34,071	34,525	0	(826)	0	0	9.500	7.030	MON	270	3,237	12/01/1999	11/25/2019
313603-F2-3	FNMA_90-22	R			6	1FE	25,236	16.0610	732	4,559	4,109	0	597	0	0	8.002	24.950	MON	30	365	12/01/2004	03/25/2020
313603-SC-7	FNMA_90-5	O			6	1FE	82	610.7550	24	4	16	0	(15)	0	0	809.100	119.030	MON	3	32	12/01/1999	01/25/2020
313603-WP-3	FNMA_90-12	G		CF	4	1FE	29,036	101.5540	31,571	31,088	30,367	0	815	0	0	4.500	7.380	MON	117	1,399	12/15/2000	02/25/2020
31364H-EM-5	FNSTR_42	2			6	1FE	48	0.8290	1	0	0	0	(5)	0	0	9.500	0.000	MON	3	17	08/04/1992	07/25/2018
31364H-GK-7	FNSTR_65	2			6	1FE	1,290	6.8650	351	0	272	0	(235)	0	0	10.000	70.220	MON	43	554	06/15/1999	12/25/2019
31364H-GP-6	FNSTR_67	2			6	1FE	3,031	5.9070	785	0	243	0	(482)	0	0	10.000	1,224.100	MON	111	1,440	06/15/1999	01/25/2020
31364H-HF-7	FNSTR_75	2			6	1FE	687	6.7330	191	0	82	0	(108)	0	0	10.000	421.580	MON	24	307	09/13/1999	04/25/2020
31364H-JV-0	FNSTR_94	2			6	1FE	653	9.7320	259	0	87	0	(83)	0	0	9.500	374.350	MON	21	274	09/13/1999	08/25/2021
31364H-K6-3	FNSTR_268	2			6	1FE	35,951	11.0170	16,349	0	9,699	0	(4,882)	0	0	9.000	88.240	MON	1,113	13,356	04/28/2000	02/25/2023
31364H-LP-0	FNSTR_115	2			6	1FE	0	8.8680	22	0	8	0	(7)	0	0	8.750	285.980	MON	4	18	09/13/1999	12/25/2021
31364H-MT-1	FNSTR_129	2			6	1FE	2,082	1,758.0200	927	53	682	0	(402)	0	0	1,172.413	33.810	MON	52	618	12/01/2004	02/25/2022
31364H-NB-9	FNSTR_133	2			6	1FE	9,534	10.6160	4,092	0	1,883	0	(1,286)	0	0	9.500	165.020	MON	305	3,968	07/06/1999	04/25/2022
31364H-NF-0	FNSTR_135	2			6	1FE	6,753	10.3760	2,920	0	1,564	0	(1,068)	0	0	9.500	116.230	MON	223	2,897	07/06/1999	04/25/2022
31364H-NT-0	FNSTR_141	2			6	1FE	54	6.2050	50	0	48	0	(19)	8	0	10.000	22.610	MON	14	81	12/01/2004	05/25/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31364H-P4-3	FNSTR_283 2			6	1FE	49,204	9.0770	16,213	0	14,924	0	(6,869)	0	0	9.000	40.550	MON	1,340	16,076	12/01/2004	11/25/2026
31364H-QJ-9	FNSTR_156 2			6	1FE	4,253	12.6470	2,247	0	1,864	0	(579)	0	0	8.500	40.100	MON	126	1,510	12/01/2004	07/25/2022
31364H-WL-7	FNSTR_229 2			6	1FE	2,857	14.1610	1,132	0	654	0	(227)	0	0	7.000	44.630	MON	47	559	03/02/1994	07/25/2023
31364H-WY-9	FNSTR_235 2			6	1FE	2,137	11.9200	1,061	0	423	0	(188)	0	0	8.000	153.580	MON	59	787	12/01/1999	08/25/2023
3136AE-UR-6	FNMA_13-54			6	1FE	2,311,841	9.3160	2,191,507	0	2,171,971	0	(321,752)	0	0	3.000	3.660	MON	58,807	411,647	05/02/2017	06/25/2028
3136AF-5G-5	FNMA_13-84			4	1FE	468,464	101.8250	454,301	446,156	145,410	0	6,424	0	0	7.860	33.100	MON	585	40,861	10/28/2014	08/25/2043
3136AQ-H3-7	FNMA_15-94			4	1FE	2,364,829	101.8780	2,285,681	2,243,538	2,357,541	0	(22,951)	0	0	3.500	2.420	MON	6,544	78,524	02/17/2016	09/25/2044
3136AQ-QW-3	FNMA_15-84			4	1FE	1,391,717	98.3300	1,303,320	1,325,444	1,407,520	0	(40,453)	0	0	5.711	3.390	MON	1,262	90,753	09/09/2016	08/25/2033
3136AQ-VJ-6	FNMA_15-90			4	1FE	3,242,321	102.4200	3,110,819	3,037,303	3,228,507	0	(34,681)	0	0	3.500	2.210	MON	8,859	106,306	03/01/2016	12/25/2045
3136AT-EW-0	FNMA_16-51	CF		4	1FE	3,984,954	101.3980	3,827,778	3,774,972	3,904,282	0	(70,622)	0	0	4.367	2.910	MON	2,748	183,254	06/17/2016	10/25/2043
3136FC-M4-5	FNSTR_369 9			6	1FE	23,088	20.9290	44,152	0	38,895	0	(3,455)	0	0	5.500	8.980	MON	967	11,602	03/20/2006	04/25/2036
3136FC-ZJ-8	FNSTR_365 9			6	1FE	109,867	20.5540	148,999	0	147,584	0	(13,311)	0	0	5.500	7.170	MON	3,322	39,869	12/02/2005	01/25/2036
3136FC-ZL-3	FNMA_365 11			6	1FE	139,922	19.5540	175,186	0	184,581	0	(17,449)	0	0	5.500	6.940	MON	4,106	49,273	12/09/2005	02/01/2036
3136FC-ZX-7	FNSTR_366 1			6	1FE	61,548	16.1340	108,901	0	102,758	0	(9,382)	0	0	4.500	8.720	MON	2,531	30,374	12/22/2005	10/25/2035
3136FC-ZY-5	FNSTR_366 2			6	1FE	94,710	14.7060	112,696	0	92,815	0	(14,305)	0	0	4.500	13.650	MON	2,874	34,483	12/22/2005	10/25/2035
31371K-WH-0	FNMA 30YR			4	1FE	169,752	111.0590	175,475	158,001	169,752	0	(2,746)	0	0	5.500	2.830	MON	724	8,690	12/29/2010	12/01/2032
31371L-JM-2	FNMA 20YR			4	1FE	600,191	111.7130	641,618	574,345	599,907	0	(7,714)	0	0	6.000	3.600	MON	2,872	34,461	02/20/2004	01/01/2024
31371L-KY-4	FNMA 30YR			4	1FE	140,129	110.6330	156,275	141,255	140,129	0	280	0	0	5.500	5.590	MON	647	7,769	02/09/2015	03/01/2034
31371M-KC-0	FNMA 30YR			4	1FE	4,064	110.5100	4,689	4,243	4,064	0	139	0	0	5.500	6.480	MON	19	233	05/17/2006	11/01/2035
31371M-Q9-1	FNMA 30YR			4	1FE	23,944	110.5660	27,640	24,999	22,367	0	562	0	0	5.500	8.240	MON	115	1,375	05/17/2006	03/01/2036
3137A2-X4-8	FHLMC_3752	CF		4	1FE	2,931,584	106.1160	2,894,270	2,727,451	2,655,436	0	(71,423)	0	0	7.278	5.350	MON	16,543	217,497	10/09/2014	11/15/2040
3137AB-AC-5	FHLMC_3852			4	1FE	184,216	103.6550	180,568	174,200	185,439	0	(2,143)	0	0	5.500	4.110	MON	426	9,581	06/19/2015	05/15/2041
3137AW-XK-6	FHLMC_4139	CF		4	1FE	1,436,032	97.9650	1,449,970	1,480,082	1,444,051	0	2,828	0	0	3.000	3.300	MON	3,700	44,403	11/19/2014	12/15/2032
3137B3-MV-7	FHLMC_4223	CF		4	1FE	3,757,598	87.9010	3,383,343	3,849,012	3,662,977	0	(55,740)	0	0	3.788	2.800	MON	12,153	161,992	08/11/2016	07/15/2043
3137B7-BP-3	FHLMC_4296			4	1FE	2,192,325	119.8500	2,396,817	1,999,841	2,104,619	0	(68,705)	0	0	8.327	5.470	MON	7,402	189,889	01/28/2015	07/15/2036
3137BH-BZ-9	FHLMC_4451			4	1FE	2,179,533	103.0620	2,128,226	2,064,990	2,170,256	0	(24,317)	0	0	3.500	2.070	MON	6,023	72,275	01/27/2016	11/15/2041
3137BM-QC-3	FHLMC_4544			4	1FE	3,774,354	103.0320	3,692,642	3,583,956	3,763,783	0	(39,304)	0	0	3.500	2.250	MON	10,453	125,438	01/27/2016	06/15/2042
3137BM-V4-5	FHLMC_4552			4	1FE	2,165,858	102.6270	2,121,660	2,067,336	2,166,214	0	(19,128)	0	0	3.500	2.450	MON	6,030	72,357	02/03/2016	01/15/2043
3137BM-XB-7	FHLMC_4551			4	1FE	1,617,114	102.8570	1,566,631	1,523,110	1,610,284	0	(17,579)	0	0	3.500	2.100	MON	4,442	53,309	02/10/2016	04/15/2042
3137BN-7F-5	FHLMC_4561			4	1FE	2,590,951	102.7660	2,513,029	2,445,375	2,573,718	0	(28,199)	0	0	3.500	2.200	MON	7,132	85,588	03/08/2016	09/15/2042
3137BN-PS-7	FHLMC_4566			4	1FE	2,629,040	100.9120	2,531,600	2,508,701	2,617,626	0	(20,031)	0	0	3.000	2.120	MON	6,272	75,261	04/12/2016	06/15/2045
3137BQ-GW-1	FHLMC_4593			4	1FE	2,830,374	102.9280	2,756,091	2,677,663	2,808,421	0	(26,159)	0	0	3.500	2.440	MON	7,810	93,718	06/01/2016	07/15/2044
31385U-JQ-7	FNMA 20YR	CF		4	1FE	7,041	110.8450	7,608	6,863	6,881	0	(90)	0	0	6.500	4.950	MON	37	446	12/04/2001	06/01/2019
31385X-AZ-0	FNMA 30YR			4	1FE	391,133	110.7640	403,247	364,056	391,133	0	(6,709)	0	0	5.500	2.660	MON	1,669	20,023	12/29/2010	05/01/2033
31385X-EC-7	FNMA 30YR			4	1FE	181,607	110.7640	187,232	169,035	181,607	0	(3,058)	0	0	5.500	2.680	MON	775	9,297	12/29/2010	06/01/2033
31385X-TD-9	FNMA 30YR	CF		4	1FE	2,452,019	116.0190	2,668,343	2,299,919	2,452,019	0	(27,496)	0	0	7.500	4.370	MON	14,374	172,494	11/14/2003	05/01/2033
3138A4-DC-6	FNMA 30YR	CF		4	1FE	1,230,662	105.2810	1,217,392	1,156,316	1,225,900	0	(6,788)	0	0	4.000	3.000	MON	3,854	46,253	11/19/2014	12/01/2040
31392D-6R-6	FNMA_01-44 SB			6	1FE	57,265	16.3960	126,235	0	13,343	0	(5,262)	0	0	6.647	1,928.670	MON	853	54,928	12/01/2004	09/25/2031
31392D-QK-9	FNMA_01-38 SA			6	1FE	29,454	16.8520	42,246	0	18,356	0	(2,322)	0	0	6.947	83.640	MON	290	18,636	06/27/2001	08/25/2031
31392D-ZJ-2	FNMA_01-46 S			6	1FE	67,412	16.1090	146,626	0	15,175	0	(7,463)	0	0	6.609	2,096.620	MON	2,172	64,113	08/03/2001	09/18/2031
31392A-4R-6	FNMA_01-69 PS			4	1FE	570,363	129.4960	759,485	586,491	392,779	0	20,476	0	0	12.895	31.420	MON	1,261	81,340	11/21/2006	12/25/2031
31392C-BH-6	FNMA_02-20 SK			6	1FE	46,803	14.2410	63,828	0	10,954	0	(3,764)	0	0	6.847	739.340	MON	512	32,872	12/01/2004	04/25/2032
31392C-CE-2	FNMA_02-23 SA			4	1FE	1,019,189	142.8130	1,379,661	966,056	705,188	0	18,113	0	0	17.024	32.550	MON	2,741	176,687	03/27/2007	04/25/2032
31392D-DD-1	FNMA_02-38 DS			6	1FE	17,063	20.8600	66,698	0	17,272	0	(2,391)	0	0	6.447	145.180	MON	344	22,172	03/03/2003	04/25/2032
31392D-HA-3	FNMA_02-33 SB	CF		4	1FE	44,701	162.7930	52,637	32,334	28,194	0	332	0	0	30.323	44.230	MON	163	10,539	01/15/2004	06/25/2032
31392E-GM-6	FNMA_02-52 S			6	1FE	48,150	19.3980	94,259	0	13,870	0	(3,376)	0	0	6.547	516.940	MON	530	34,181	12/01/2004	09/25/2032
31392E-NB-2	FNMA_02-58 SW			6	1FE	40,964	17.8840	72,506	0	7,673	0	(3,010)	0	0	6.547	1,441.050	MON	442	28,519	12/01/2004	09/25/2032
31392F-RK-5	FNMA_02-74 SV			6	1FE	177,347	14.9140	382,589	0	37,608	0	(15,498)	0	0	5.997	2,305.680	MON	2,564	166,344	10/01/2002	11/25/2032
31392G-DV-4	FNMA_02-90 SW			6	1FE	19,376	3.8600	39,824	0	22,050	0	(1,714)	0	0	1.000	30.180	MON	172	10,315	04/25/2007	09/25/2032
31392J-DK-2	FNMA_03-13 S			6	1FE	86,201	21.9380	181,185	0	47,433	0	(5,928)	0	0	6.447	131.540	MON	888	57,270	10/12/2005	03/25/2033
31392J-J4-2	FNMA_03-17 S	CF		4	1FE	26,629	100.7080	25,755	25,574	25,609	0	1,848	0	0	9.425	11.310	MON	40	2,588	12/01/2004	03/25/2018
31392K-V9-4	FHLMC_2444 SR			6	1FE	18,944	20.9810	83,037	0	23,428	0	(3,150)	0	0	6.522	125.580	MON	1,147	27,548	03/03/2003	05/15/2032
31392K-WY-8	FHLMC_2444 TI			6	1FE	23,648	22.0620	38,806	0	33,432	0	(1,982)	0	0	6.500	15.020	MON	953	11,433	12/01/2004	05/15/2032
31392R-UR-0	FHLMC_2490 SA			6	1FE	8,185	17.5480	17,723	0	4,628	0	(1,038)	0	0	6.522	186.210	MON	293	7,030	08/05/2002	04/15/2028
31392T-YJ-0	FHLMC_2478 TI			6	1FE	8,309	22.5300	13,960	0	12,219	0	(1,254)	0	0	6.500	12.780	MON	0	4,066	12/01/2004	03/15/2032
31392W-JF-8	FHLMC_2516 SD			6	1FE	18,773	20.2130	34,222	0	10,779	0	(1,597)	0	0	6.522	107.230	MON	491	11,785	12/01/2004	02/15/2032
31393B-F2-6	FNMA_03-35 SA	CF		4	1FE	1,432	100.4780	1,409	1,402	1,421	0	96	0	0	9.516	13.030	MON	2	144	12/01/2004	05/25/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393D-WT-4	FNMA_03-61	CF		4	1FE	3,102,895	99.5070	2,967,084	2,981,761	2,888,548	0	(11,616)	0	0	3.891	4.040	MON	1,934	128,741	07/31/2012	08/25/2033
31393J-C8-9	FHLMC_2551 NS	CF		4	1FE	209,232	129.3300	260,821	201,670	122,454	0	11,533	0	0	11.775	33.860	MON	1,055	25,366	01/10/2003	01/15/2033
31393L-AV-5	FHLMC_2571 SA	CF		4	1FE	35,461	100.5140	34,002	33,828	33,898	0	2,662	0	0	9.532	9.080	MON	143	3,436	01/29/2003	02/15/2018
31393L-FK-4	FHLMC_T-54 2A			4	1FE	644,207	116.1590	706,472	608,190	642,517	0	(5,042)	0	0	6.500	5.360	MON	3,294	39,532	01/23/2003	02/25/2043
31393Q-XN-7	FHLMC_2610 SB	CF		4	1FE	24,596	100.8700	23,113	22,914	22,928	0	1,689	0	0	10.288	13.160	MON	105	2,525	04/23/2003	05/15/2018
31393T-5J-1	FNMA_03-116 SA	CF		4	1FE	417,103	118.1060	484,449	410,181	315,908	0	12,615	0	0	10.583	20.110	MON	724	46,905	01/19/2005	11/25/2033
31393T-DX-1	FNMA_03-89 SD	CF		4	1FE	70,073	175.4640	97,389	55,503	35,800	0	1,707	0	0	29.987	67.980	MON	277	18,264	10/21/2003	03/25/2032
31393T-U8-7	FNMA_03-109 QC			4	1FE	617,353	111.3960	607,251	545,124	334,593	0	25,469	0	0	16.328	48.740	MON	1,484	95,363	10/08/2003	11/25/2033
31393T-U9-5	FNMA_03-109 QD	CF		4	1FE	482,879	104.7220	447,011	426,854	311,074	0	31,393	0	0	16.102	36.190	MON	1,146	79,741	10/08/2003	11/25/2033
31393T-VC-7	FNMA_03-102 TS	CF		4	1FE	173,559	217.9320	261,194	119,851	91,616	0	185	0	0	41.985	74.090	MON	839	54,402	01/06/2004	10/25/2033
31393U-CD-3	FNMA_03-126 SA			4	1FE	1,171,599	142.0910	1,460,295	1,027,718	736,007	0	22,266	0	0	15.714	31.030	MON	2,692	173,506	11/06/2003	12/25/2033
31393U-DE-0	FNMA_03-119 SG	CF		4	1FE	208,987	113.6620	208,368	183,322	142,346	0	27,842	0	0	16.493	54.620	MON	504	32,912	11/13/2003	12/25/2033
31393U-ZG-1	FNMA_03-131 SK	CF		4	1FE	1,316,463	121.2310	1,432,752	1,181,830	946,547	0	34,534	0	0	13.095	21.390	MON	2,580	166,270	12/01/2004	01/25/2034
31393V-JC-6	FHLMC_2626			4	1FE	505,614	108.6530	472,067	434,469	455,765	0	(19,475)	0	0	10.348	5.860	MON	3,747	48,739	09/29/2014	06/15/2023
31393V-JE-2	FHLMC_2626			4	1FE	197,231	112.7990	181,503	160,908	172,853	0	(9,361)	0	0	11.307	5.710	MON	809	19,955	06/09/2015	06/15/2023
31393W-VQ-9	FHLMC_2641			4	1FE	148,011	124.5810	157,483	126,409	139,850	0	(4,524)	0	0	10.598	6.310	MON	1,116	12,891	03/23/2017	07/15/2033
31393Y-7B-5	FNMA_04-57 SP			6	1FE	1,324,353	6.4490	899,332	0	865,415	0	(52,505)	0	0	1.650	7.310	MON	3,835	230,086	05/24/2004	05/25/2034
31393Y-EC-5	FNMA_04-28 SA	CF		4	1FE	219,546	121.8250	267,462	219,546	165,414	0	5,324	0	0	11.195	20.900	MON	410	26,716	01/26/2005	05/25/2034
31394A-2W-5	FNMA_04-73 TI			6	1FE	83,085	18.8210	430,235	0	221,760	0	(21,180)	0	0	5.000	38.310	MON	9,524	114,292	12/01/2004	10/25/2034
31394A-4U-7	FNMA_04-70 XJ			6	1FE	123,562	18.9630	254,756	0	160,330	0	(15,422)	0	0	5.000	25.250	MON	5,598	67,171	12/01/2004	10/25/2034
31394A-E4-4	FNMA_04-69 IP			6	1FE	38,904	20.0300	66,201	0	36,366	0	(3,351)	0	0	5.000	30.110	MON	1,377	16,525	08/04/2004	12/25/2033
31394A-FS-0	FNMA_04-54 SY			6	1FE	8,203	0.6230	3,825	0	3,659	0	(3,332)	0	0	1.050	21.270	MON	107	6,438	05/24/2004	06/25/2033
31394A-J7-2	FNMA_04-66 XA			6	1FE	103,426	19.8390	165,432	0	107,539	0	(9,263)	0	0	5.000	21.750	MON	3,474	41,693	08/04/2004	09/25/2034
31394A-NQ-5	FNMA_04-63 TI			6	1FE	153,720	20.2790	226,954	0	122,777	0	(8,739)	0	0	5.000	30.120	MON	4,663	55,956	12/01/2004	08/25/2034
31394A-NR-3	FNMA_04-63 BI			6	1FE	351,790	18.8150	626,449	0	416,098	0	(38,794)	0	0	5.000	23.060	MON	13,873	166,472	12/01/2004	08/25/2034
31394A-WQ-5	FNMA_04-60 SA	CF		4	1FE	533,996	148.6190	550,232	370,228	322,334	0	14,771	0	0	36.061	60.030	MON	2,225	145,218	08/16/2004	08/25/2024
31394A-ZQ-2	FNMA_04-71 TI			6	1FE	47,950	20.3280	135,211	0	72,947	0	(6,303)	0	0	5.000	30.030	MON	2,771	33,256	08/04/2004	04/25/2034
31394A-ZS-8	FNMA_04-71 UI			6	1FE	59,171	19.5500	151,426	0	93,613	0	(9,191)	0	0	5.000	25.190	MON	3,227	38,726	08/04/2004	02/25/2034
31394B-PX-6	FNMA_04-88 KS			4	1FE	1,382,065	142.7450	1,916,246	1,342,422	946,821	0	29,362	0	0	16.643	33.540	MON	3,724	243,023	04/19/2005	10/25/2034
31394B-ZK-3	FNMA_04-91 SJ	CF		4	1FE	70,663	111.7140	78,621	70,377	59,849	0	3,699	0	0	9.272	19.030	MON	109	7,109	02/09/2005	10/25/2031
31394E-JL-3	FNMA_05-66			4	1FE	522,538	124.5330	477,164	383,162	458,744	0	(31,906)	0	0	12.694	4.420	MON	811	53,302	01/28/2013	07/25/2035
31394E-KG-2	FNMA_05-66 SQ	CF		4	1FE	255,694	124.6410	314,571	252,381	191,595	0	14,128	0	0	12.994	28.490	MON	547	35,866	07/14/2005	07/25/2035
31394E-TR-9	FNMA_05-59 NQ	CF		4	1FE	266,418	125.8110	320,749	254,945	179,817	0	11,339	0	0	12.994	29.510	MON	552	36,230	02/04/2009	05/25/2035
31394F-BL-8	FNMA_05-75 SU	CF		4	1FE	321,990	176.2480	509,542	289,104	158,951	0	9,855	0	0	24.600	68.350	MON	1,185	78,859	11/10/2008	09/25/2035
31394H-4N-8	FHLMC_2662 Z	CF		4	1FE	1,813,346	104.5740	1,690,109	1,616,172	1,731,164	0	(42,193)	0	0	5.000	3.060	MON	6,734	80,809	07/09/2012	08/15/2023
31394K-KV-5	FHLMC_2682 SB	CF		4	1FE	570,880	126.6620	695,280	548,923	331,390	0	28,724	0	0	10.785	31.580	MON	2,631	63,268	03/19/2004	10/15/2033
31394K-L6-9	FHLMC_2682 TW	CF		4	1FE	146,270	141.9040	182,876	128,873	87,104	0	4,337	0	0	18.112	37.830	MON	1,037	25,175	10/08/2003	10/15/2033
31394K-ZD-9	FHLMC_2692 SC	CF		4	1FE	939,939	123.5700	1,310,281	1,060,355	557,573	0	11,730	0	0	10.332	30.390	MON	4,869	118,845	12/13/2012	07/15/2033
31394M-WC-0	FHLMC_2725 SC			4	1FE	619,880	106.1750	573,542	540,184	560,733	0	(13,383)	0	0	7.033	4.540	MON	3,166	40,815	02/09/2016	11/15/2033
31394P-JE-4	FHLMC_2736 SB	CF		4	1FE	533,823	119.0420	695,377	584,144	230,990	0	34,976	0	0	11.625	66.040	MON	5,659	71,786	01/24/2005	12/15/2033
31394T-W7-6	FHLMC_2764 S	CF		4	1FE	343,626	125.5300	539,615	429,868	178,408	0	33,916	0	0	10.057	56.060	MON	1,922	47,938	02/28/2005	07/15/2033
31394U-L2-6	FNMA_05-106 PK	CF		4	1FE	90,456	125.7250	120,424	95,784	0	0	4,430	0	0	15.394	0.000	MON	246	16,027	10/27/2005	12/25/2035
31394U-VF-6	FNMA_05-101B B			4	1FE	2,784,107	106.6930	2,881,767	2,700,968	2,759,834	0	(16,161)	0	0	5.000	4.490	MON	11,254	135,048	11/17/2009	11/25/2035
31394U-Y5-5	FNMA_05-110 TN	CF		4	1FE	81,343	110.6170	96,883	87,584	59,454	0	17,140	0	0	16.492	82.940	MON	241	16,007	10/30/2008	04/25/2035
31394V-JJ-0	FNMA_05-114 SP	CF		4	1FE	353,784	136.4890	417,398	305,810	247,010	0	6,446	0	0	15.311	25.010	MON	780	50,917	04/27/2009	01/25/2036
31394V-TY-6	FNMA_05-115 NS			6	1FE	239,725	18.9850	715,677	0	68,475	0	(20,315)	0	0	5.097	858.160	MON	3,203	210,512	11/30/2005	01/25/2036
31394W-3F-3	FHLMC_2770 SR	CF		4	1FE	203,490	102.5520	233,984	228,159	215,281	0	20,310	0	0	7.743	20.130	MON	785	18,952	02/23/2005	03/15/2019
31394W-BA-5	FHLMC_2786 S	CF		4	1FE	28,109	104.0710	34,340	32,997	7,550	0	13,645	0	0	8.059	351.030	MON	118	2,876	03/08/2005	04/15/2019
31394Y-VD-3	FHLMC_2795 TS			6	1FE	47,894	4.1740	40,506	0	22,516	0	(5,996)	0	0	1.950	51.630	MON	841	18,922	12/01/2004	03/15/2024
31394Y-XB-5	FHLMC_2817 PO	JB		4	1FE	312,540	87.6990	331,233	377,691	312,605	0	13,096	0	0	0.000	4.250	N/A	0	0	04/15/2005	06/15/2034
31395A-5B-7	FHLMC_2809 EZ	CF		4	1FE	1,926,333	106.0430	1,847,114	1,741,845	1,906,701	0	(63,094)	0	0	5.000	2.900	MON	7,258	87,092	07/09/2012	06/15/2024
31395A-DW-2	FHLMC_2815 PU	CF		4	1FE	17,413	100.5490	17,335	17,241	17,298	0	1,819	0	0	11.145	10.320	MON	85	2,073	01/26/2005	11/15/2032
31395A-DX-0	FHLMC_2815 QT			6	1FE	109,416	4.1740	213,722	0	153,926	0	(9,624)	0	0	1.100	20.010	MON	2,503	56,312	05/27/2004	03/15/2034
31395B-LX-9	FNMA_06-10 HI			6	1FE	311,962	17.9230	666,379	0	126,634	0	(22,413)	0	0	5.147	224.620	MON	3,190	209,487	01/24/2006	03/25/2036
31395B-M5-9	FNMA_06-21 SW			4	1FE	672,144	147.0570	979,258	665,901	408,476	0	18,571	0	0	18.885	47.760	MON	2,096	136,407	09/07/2006	04/25/2036
31395B-VW-0	FNMA_06-15 SB	CF		4	1FE	176,956	134.5930	267,608	198,827	0	0	16,174	0	0	15.531	0.000	MON	515	33,541	06/09/2006	03/25/2036
31395C-FD-8	FHLMC_2820 PI			6	1FE	110,653	20.5990	404,162	0	379,701	0	(27,930)	0	0	5.000	9.680	MON	8,175	98,101	12/01/2004	06/15/2033

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31395D-B2-4	FNMA_06-57	SI			6	1FE	17,652	9.1690	47,738	0	0	0	(3,604)	0	0	5.197	0.000	MON	451	29,594	07/12/2006	06/25/2036
31395D-BC-2	FNMA_06-40	SI			6	1FE	254,494	18.7980	785,077	0	94,066	0	(23,346)	0	0	5.147	17.700	MON	3,583	235,312	04/19/2006	05/25/2036
31395D-PQ-6	FNMA_06-36	SA		CF	4	1FE	28,589	165.8960	46,951	28,301	0	0	2,483	0	0	25.909	0.000	MON	122	7,994	03/29/2006	05/25/2036
31395F-CA-0	FHLMC_2836	QH		CF	4	1FE	6,323,546	107.7010	7,525,470	6,987,343	6,591,654	0	93,375	0	0	5.000	6.530	MON	29,114	349,367	08/06/2008	08/15/2034
31395F-LE-2	FHLMC_2862	GB			4	1FE	549,002	105.2620	594,141	564,435	559,422	0	2,860	0	0	5.000	5.550	MON	2,352	28,222	12/04/2006	09/15/2024
31395H-6F-2	FHLMC_2866	GS			6	1FE	37,501	6.2890	52,228	0	9,192	0	(7,095)	0	0	5.122	2,442.190	MON	1,891	46,180	01/09/2007	09/15/2034
31395H-V2-3	FHLMC_2895	EK			4	1FE	140,846	101.0050	140,700	139,300	139,417	0	(128)	0	0	4.000	3.690	MON	464	5,572	02/12/2009	11/15/2019
31395J-Q8-2	FHLMC_2892	SE		CF	4	1FE	47,971	101.9770	48,661	47,717	46,180	0	7,451	0	0	11.085	50.240	MON	235	5,708	10/28/2004	10/15/2033
31395L-RU-7	FHLMC_2921	PS			6	1FE	105,268	19.1180	222,073	0	47,934	0	(6,985)	0	0	5.672	184.510	MON	2,929	70,981	12/07/2005	01/15/2035
31395M-JJ-9	FHLMC_2927				4	1FE	226,593	78.5330	214,398	273,003	273,222	0	2,125	0	0	0.000	0.300	MON	0	0	02/02/2011	02/15/2035
31395N-AP-2	FNMA_06-44	PO		@	4	1FE	119,050	88.1390	145,106	164,632	14,612	0	34,621	0	0	0.000	904.410	N/A	0	0	04/20/2006	06/25/2036
31395N-GV-3	FNMA_06-53			CF	4	1FE	3,808,693	110.1910	3,721,837	3,377,603	3,736,449	0	(80,202)	0	0	5.500	3.080	MON	15,481	185,768	11/19/2014	06/25/2036
31395N-WD-5	FNMA_06-56	S			6	1FE	245,460	18.3320	692,301	0	87,804	0	(21,006)	0	0	5.647	602.330	MON	3,555	231,655	01/09/2007	07/25/2036
31395P-M4-1	FHLMC_2953	LD			4	1FE	357,626	102.1050	371,189	363,534	359,762	0	2,260	0	0	5.000	5.530	MON	1,515	18,177	01/23/2006	12/15/2034
31395T-CB-8	FHLMC_2967	SE		CF	4	1FE	89,026	116.8040	105,169	90,039	72,600	0	5,486	0	0	11.645	25.210	MON	466	11,274	04/07/2005	04/15/2035
31395U-2G-5	FHLMC_2976	DC		CF	4	1FE	201,793	106.6900	220,250	206,438	190,885	0	22,828	0	0	14.922	34.350	MON	1,369	33,388	09/25/2006	05/15/2034
31395U-FB-2	FHLMC_2980	SV			4	1FE	558,237	142.4160	767,210	538,709	381,504	0	12,640	0	0	15.738	30.550	MON	3,768	91,268	05/20/2005	05/15/2035
31395U-Z5-3	FHLMC_2996	SA			4	1FE	1,894,292	119.4030	2,373,876	1,988,106	1,164,090	0	158,214	0	0	15.738	60.790	MON	13,906	336,823	10/05/2006	06/15/2035
31395V-GG-8	FHLMC_2989	UV			6	1FE	79,183	16.5950	201,202	0	26,412	0	(8,451)	0	0	5.522	632.660	MON	2,976	72,266	03/07/2007	02/15/2032
31396C-K9-0	FHLMC_3047	SW		CF	4	1FE	3,722,311	153.5700	5,639,708	3,672,390	2,185,402	0	119,482	0	0	19.150	47.800	MON	31,258	762,237	03/29/2007	10/15/2035
31396C-VV-9	FHLMC_3055	SA			4	1FE	1,205,040	113.4930	1,395,547	1,229,633	841,406	0	111,821	0	0	13.182	46.090	MON	7,204	175,552	11/26/2007	07/15/2034
31396H-JA-8	FHLMC_3114	PI			6	1FE	740,555	18.6890	2,069,563	0	200,983	0	(73,120)	0	0	5.122	798.180	MON	25,213	615,773	01/17/2006	02/15/2036
31396J-LF-0	FHLMC_3122			@	4	1FE	1,169,650	83.3380	1,238,546	1,486,155	1,145,583	0	46,208	0	0	0.000	5.310	N/A	0	0	11/15/2011	03/15/2036
31396K-5V-0	FNMA_06-98	ST		CF	4	1FE	360,783	113.5280	417,849	368,058	333,240	0	5,824	0	0	6.600	9.660	MON	405	24,292	09/11/2006	10/25/2036
31396K-LL-4	FNMA_06-70	PK			4	1FE	1,070,358	173.8230	1,754,962	1,009,623	520,805	0	33,514	0	0	25.189	80.930	MON	4,239	278,880	09/26/2006	06/25/2036
31396L-2H-2	FNMA_06-113	SB		CF	4	1FE	338,356	154.1680	529,583	343,509	156,836	0	25,734	0	0	24.214	103.860	MON	1,386	91,120	02/01/2007	11/25/2036
31396L-H3-7	FNMA_06-122	SA			4	1FE	803,378	143.0740	1,172,887	819,774	146,308	0	16,550	0	0	20.191	534.650	MON	2,759	181,480	11/21/2006	12/25/2036
31396L-X2-1	FNMA_06-113	MS			4	1FE	1,198,516	150.3500	2,038,292	1,355,691	217,445	0	29,859	0	0	18.692	284.270	MON	4,223	277,595	10/23/2006	09/25/2036
31396L-ZW-3	FNMA_06-116			CF	4	1FE	1,582,881	111.8990	1,568,005	1,401,263	1,596,401	0	(39,313)	0	0	6.000	4.480	MON	7,006	84,076	11/19/2014	12/25/2036
31396N-L3-8	FHLMC_3147	OE		@	4	1FE	16,884	69.0870	19,202	27,793	1,186	0	689	0	0	0.000	85.370	N/A	0	0	11/20/2008	04/15/2036
31396P-2W-0	FNMA_07-21				6	1FE	10,754	10.0400	17,463	0	27,193	0	2,403	0	0	4.847	6.340	MON	141	9,278	11/22/2010	03/25/2037
31396P-HQ-7	FNMA_07-1	FN		CF	4	1FE	443,973	90.7050	441,930	487,213	531,082	0	2,091	0	0	2.552	2.460	MON	207	10,064	10/09/2007	02/25/2037
31396P-HR-5	FNMA_07-1	JO		@	4	1FE	165,965	71.1550	181,159	254,596	216,694	0	2,954	0	0	0.000	1.390	N/A	0	0	03/10/2008	02/25/2037
31396P-VB-4	FNMA_07-9	PO		@	4	1FE	91,847	87.1400	107,929	123,856	92,494	0	6,596	0	0	0.000	7.210	N/A	0	0	10/25/2007	03/25/2037
31396P-YR-6	FNMA_07-16	SM			6	1FE	55,161	16.8930	137,833	0	0	0	(11,469)	0	0	5.217	0.000	MON	710	46,543	03/25/2008	03/25/2037
31396Q-RH-4	FNMA_09-59F	HB			4	1FE	3,782,064	108.5840	4,011,466	3,694,323	3,739,240	0	(11,541)	0	0	5.000	4.720	MON	15,393	184,716	11/13/2009	08/25/2039
31396V-AU-2	FNBR_07-B1			CF	4	1FE	3,945,262	109.8990	3,806,333	3,463,468	3,865,790	0	(69,423)	0	0	5.500	4.010	MON	15,874	190,491	12/06/2016	04/25/2037
31396V-LW-6	FNMA_07-28				4	1FE	1,484,510	98.5360	1,531,465	1,554,207	1,525,445	0	23,232	0	0	2.223	4.040	MON	576	29,575	11/10/2011	01/25/2036
31396V-MD-7	FNMA_07-35	SG			6	1FE	258,815	18.9820	706,599	0	116,679	0	(24,341)	0	0	5.197	262.040	MON	3,225	211,591	03/06/2007	04/25/2037
31396X-JM-7	FNMA_07-84	S		CF	4	1FE	198,580	155.5230	313,790	201,764	119,316	0	12,764	0	0	22.591	65.130	MON	760	49,508	06/27/2007	08/25/2037
31396X-LT-9	FNMA_07-84B	P			4	1FE	577,602	107.0640	559,041	522,156	578,517	0	(14,500)	0	0	5.000	2.540	MON	2,176	26,108	07/09/2012	08/25/2037
31396X-NZ-3	FNMA_07-86	ST			6	1FE	19,924	0.4500	38,424	0	33,653	0	(1,372)	0	0	0.120	12.120	MON	170	10,229	08/10/2007	09/25/2037
31396X-YU-2	FNMA_07-91	DS			6	1FE	702,631	19.3320	2,089,799	0	0	0	(83,196)	0	0	4.847	0.000	MON	8,734	576,638	11/07/2007	10/25/2037
31397C-BC-2	FHLMC_3236	LS			6	1FE	241,994	18.7250	1,213,445	0	0	0	(29,577)	0	0	5.222	0.000	MON	15,043	366,823	11/15/2006	11/15/2036
31397F-GR-7	FHLMC_3271E	PC		CF	4	1FE	3,151,528	108.2390	3,042,541	2,810,930	3,123,193	0	(62,397)	0	0	6.000	3.800	MON	14,055	168,656	11/19/2014	02/15/2037
31397M-SY-4	FNMA_08-83	BA		CF	4	1FE	2,053,335	110.0250	2,429,232	2,207,887	2,050,142	0	37,066	0	0	5.500	7.490	MON	10,119	121,434	08/13/2008	09/25/2038
31397N-MG-7	FNMA_09-11	PO		@	4	1FE	435,937	87.3190	467,065	534,892	295,389	0	46,419	0	0	0.000	17.700	N/A	0	0	08/11/2009	08/25/2038
31397P-BQ-2	FHLMC_3386	FY		CF	4	1FE	161,028	88.7210	176,753	199,223	120,807	0	14,437	0	0	1.164	15.100	MON	103	2,121	11/05/2007	02/15/2037
31397P-JP-6	FHLMC_3382				4	1FE	54,050	102.4060	52,218	50,991	53,598	0	(2,698)	0	0	8.000	(0.290)	MON	181	4,079	05/16/2014	10/15/2032
31397P-TY-6	FHLMC_3404	SH			4	1FE	1,024,299	115.1590	1,184,016	1,028,154	751,172	0	33,106	0	0	10.045	24.210	MON	4,591	112,289	01/23/2008	01/15/2038
31397R-JJ-6	FHLMC_3417				4	1FE	122,996	133.1960	140,022	105,125	120,374	0	(1,393)	0	0	8.500	6.600	MON	397	8,936	02/16/2016	02/15/2038
31397T-5W-8	FHLMC_3432	FX		CF	4	1FE	343,358	93.4130	393,549	421,298	362,747	0	15,159	0	0	1.877	6.370	MON	351	6,064	03/26/2008	07/15/2034
31397U-KG-3	FNMA_11-51			CF	4	1FE	5,685,626	108.1330	5,848,363	5,408,444	5,680,875	0	(44,739)	0	0	5.500	4.370	MON	4,958	297,464	09/17/2013	06/25/2041
31397W-4B-8	FHLMC_3460	AY		CF	4	1FE	1,902,852	107.0450	2,341,274	2,187,186	1,827,313	0	73,911	0	0	5.000	9.770	MON	9,113	109,359	08/06/2008	06/15/2038
31397Y-4Y-4	FHLMC_3484	AU		CF	4	1FE	1,968,937	109.1560	2,307,117	2,113,585	1,977,360	0	36,749	0	0	5.500	7.310	MON	9,687	116,247	08/19/2008	08/15/2038
31397Y-6W-6	FHLMC_3480	BE		CF	4	1FE	903,952	109.6620	1,070,402	976,091	841,744	0	29,179	0	0	5.500	9.940	MON	4,474	53,685	08/14/2008	08/15/2038
31398C-3M-8	FHLMC_3516B	CB			4	1FE	1,211,915	107.3980	1,269,056	1,181,636	1,197,703	0	(4,213)	0	0	5.000	4.560	MON	4,923	59,082	08/25/2009	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398R-LT-0	FNMA_10-65	CF		4	1FE	7,760,845	112.6980	6,806,487	6,039,568	6,064,699	0	(202,777)	0	0	8.843	6.570	MON	8,902	622,276	02/14/2013	05/25/2040
31398V-RS-7	FHLMC_3662 PJ			4	1FE	4,303,565	108.2320	4,411,758	4,076,190	4,201,901	0	(33,452)	0	0	5.000	4.330	MON	16,984	203,810	05/19/2010	04/15/2040
31402C-VP-4	FNMA 30YR			4	1FE	372,420	110.7640	383,954	346,639	372,420	0	(6,412)	0	0	5.500	2.890	MON	1,589	19,065	12/29/2010	02/01/2034
31402Q-YV-7	FNMA 30YR			4	1FE	342,064	110.6330	352,239	318,384	342,064	0	(5,908)	0	0	5.500	2.870	MON	1,459	17,511	12/29/2010	02/01/2035
31402R-DG-1	FNMA 30YR			4	1FE	48,939	111.0580	52,524	47,293	48,939	0	(373)	0	0	6.000	4.800	MON	236	2,838	12/18/2008	04/01/2035
31404R-YS-0	FNMA 30YR			4	1FE	41,440	110.6330	46,545	42,071	41,440	0	287	0	0	5.500	5.810	MON	193	2,314	05/11/2004	04/01/2034
31407C-HW-0	FNMA 6MO LIBOR ARM			4	1FE	718,431	104.7310	747,515	713,747	716,058	0	2,292	0	0	3.361	4.160	MON	1,999	22,178	07/01/2005	07/01/2035
31407C-LC-9	FNMA 6MO LIBOR ARM			4	1FE	227,850	105.3340	238,291	226,224	227,850	0	(854)	0	0	3.262	3.050	MON	615	6,947	07/06/2005	08/01/2035
31407G-5E-4	FNMA 1YR CMT ARM			4	1FE	112,562	106.0750	117,890	111,138	112,385	0	(483)	0	0	5.223	4.830	MON	484	3,562	06/06/2005	06/01/2035
31407J-TP-7	FNMA 6MO LIBOR ARM			4	1FE	675,275	104.1430	706,342	678,243	675,275	0	3,833	0	0	3.368	3.410	MON	1,904	29,664	08/03/2005	08/01/2035
31409B-SU-2	FNMA 30YR			4	1FE	6,208	110.5100	7,162	6,481	6,250	0	26	0	0	5.500	6.360	MON	30	356	05/17/2006	01/01/2036
31410G-NS-8	FNMA 30YR			4	1FE	811,797	111.4250	902,292	809,773	811,943	0	(406)	0	0	6.000	5.990	MON	4,049	48,586	10/05/2007	09/01/2037
31411J-X3-5	FNMA 30YR			4	1FE	304,964	110.3930	343,598	311,250	304,553	0	1,913	0	0	5.500	6.090	MON	1,427	17,119	10/05/2007	03/01/2037
31411U-GA-3	FNMA 30YR			4	1FE	473,080	110.4740	533,403	482,831	471,420	0	3,874	0	0	5.500	6.150	MON	2,213	26,556	10/05/2007	04/01/2037
31413U-GW-3	FNMA 30YR			4	1FE	163,468	112.8230	179,603	159,190	163,468	0	(1,253)	0	0	6.000	5.070	MON	796	9,551	01/28/2008	11/01/2037
31416X-WV-8	FNMA 30YR	CF		4	1FE	1,550,444	105.2900	1,533,796	1,456,733	1,550,444	0	(20,553)	0	0	4.000	2.730	MON	4,856	58,269	11/19/2014	03/01/2041
31419H-W9-9	FNMA 30YR	CF		4	1FE	2,148,259	105.2810	2,125,094	2,018,480	2,142,117	0	(10,203)	0	0	4.000	2.970	MON	6,728	80,739	11/19/2014	11/01/2040
31419J-LR-7	FNMA 30YR	CF		4	1FE	997,801	105.2810	987,042	937,523	997,801	0	(11,448)	0	0	4.000	2.630	MON	3,125	37,501	11/19/2014	10/01/2040
31419L-NH-2	FNMA 30YR			4	1FE	714,258	105.2810	706,557	671,109	714,258	0	(12,815)	0	0	4.000	2.590	MON	2,237	26,844	11/19/2014	12/01/2040
37610L-AP-2	GNMA_06-29 AO	@		4	1FE	26,637	99.0230	31,900	32,215	31,111	0	2,158	0	0	0.000	6.910	N/A	0	0	11/08/2006	04/20/2036
38373Q-S2-8	GNMA_03-52 S			6	1FE	181,290	23.1880	373,599	0	83,867	0	(12,878)	0	0	6.109	151.040	MON	4,101	105,633	10/29/2004	06/16/2033
38373R-BE-8	GNMA_01-22 FG			4	1FE	3,009	100.3990	3,027	3,015	3,025	0	13	0	0	1.840	2.470	MON	2	42	12/13/2002	05/16/2031
38373R-DK-2	GNMA_01-22 SG	CF		4	1FE	114,640	129.9140	142,862	109,966	85,396	0	3,431	0	0	16.648	29.620	MON	763	19,537	01/17/2002	05/16/2031
38373R-F6-1	GNMA_01-48 S			6	1FE	11,029	17.1850	31,659	0	6,798	0	(1,447)	0	0	6.709	314.020	MON	515	13,184	12/10/2001	10/16/2031
38373S-3R-6	GNMA_03-26 SX	CF		4	1FE	479,960	111.7610	520,469	465,698	369,408	0	26,350	0	0	10.006	22.560	MON	1,942	50,350	03/20/2003	04/16/2033
38373T-X3-4	GNMA_02-16 SV			6	1FE	124,298	19.7640	458,667	0	61,351	0	(18,090)	0	0	6.609	643.490	MON	6,391	163,758	01/25/2002	02/16/2032
38373V-HT-0	GNMA_02-60 SB			6	1FE	4,078	2.6820	837	0	768	0	(874)	0	0	7.259	86.530	MON	94	2,406	08/09/2002	08/16/2032
38373V-ZQ-6	GNMA_02-70 SA			6	1FE	93,669	14.0290	237,249	0	25,868	0	(13,307)	0	0	6.209	2,252.260	MON	4,375	112,564	10/01/2002	10/16/2032
38373V-ZS-2	GNMA_02-70 SB			6	1FE	31,121	12.4040	38,979	0	6,078	0	(2,533)	0	0	6.759	1,386.430	MON	885	22,645	10/01/2002	10/16/2032
38373W-HW-1	GNMA_02-21 SV			6	1FE	59,082	18.6160	116,445	0	14,903	0	(4,786)	0	0	6.609	812.980	MON	1,723	44,138	12/01/2004	03/16/2032
38374Z-J6-1	GNMA_08-32 SW			6	1FE	488,010	23.8770	1,077,665	0	179,793	0	(31,392)	0	0	6.159	247.060	MON	11,583	298,179	06/19/2008	04/16/2038
38374B-SE-4	GNMA_03-74 PS	CF		4	1FE	273,410	118.0440	335,536	284,246	200,240	0	29,617	0	0	15.671	49.010	MON	1,361	48,116	03/14/2006	01/20/2033
38374C-DT-5	GNMA_03-75 SA	CF		4	1FE	609,413	135.2980	796,646	588,805	392,760	0	16,362	0	0	13.396	28.210	MON	3,287	84,672	06/15/2005	09/16/2033
38374D-DK-2	GNMA_06-36 SD			6	1FE	36,115	16.4480	168,218	0	28,463	0	(7,822)	0	0	5.209	327.130	MON	2,220	57,851	07/11/2006	07/16/2036
38374E-Y8-4	GNMA_03-114 AS	CF		4	1FE	458,274	135.2100	565,535	418,265	259,254	0	14,190	0	0	15.259	35.810	MON	1,950	68,996	12/01/2004	12/20/2033
38374F-K4-5	GNMA_04-17 QS	CF		4	1FE	511,215	123.7890	639,226	516,379	365,155	0	11,365	0	0	10.418	20.300	MON	2,242	58,418	10/22/2004	03/16/2034
38374G-XG-2	GNMA_04-39 QD			4	1FE	72,574	146.5250	108,510	74,055	34,625	0	3,517	0	0	18.036	64.060	MON	557	14,682	11/12/2008	05/16/2034
38374G-YP-1	GNMA_04-32 SV			4	1FE	921,063	124.7340	1,255,611	1,006,626	620,468	0	29,985	0	0	11.318	28.390	MON	4,747	122,940	11/05/2007	03/16/2034
38374K-MS-9	GNMA_05-6 SD	CF		4	1FE	387,234	105.1330	393,344	374,139	306,577	0	105,704	0	0	19.245	102.500	MON	2,200	78,549	10/24/2007	10/20/2033
38374L-JW-2	GNMA_05-43 SA			6	1FE	217,252	17.4320	1,262,379	0	0	0	(43,878)	0	0	4.698	0.000	MON	10,397	372,313	03/22/2007	06/20/2035
38374M-SN-0	GNMA_05-91 SB	CF		4	1FE	4,056	101.5840	3,906	3,845	3,851	0	1,151	0	0	20.155	49.210	MON	24	846	10/28/2008	01/20/2035
38374N-H3-4	GNMA_06-58 SL			6	1FE	562,117	20.2000	1,501,482	0	175,254	0	(41,754)	0	0	5.309	520.610	MON	16,443	427,880	02/13/2008	10/16/2036
38374N-U7-0	GNMA_06-61 SD			6	1FE	77,611	20.5930	183,974	0	39,211	0	(5,123)	0	0	5.838	181.580	MON	1,594	56,114	02/26/2008	11/20/2036
38375J-AV-7	GNMA_06-69 SC			6	1FE	34,385	17.0410	98,692	0	21,311	0	(3,180)	0	0	4.968	182.500	MON	879	31,338	03/17/2009	12/20/2036
38375K-B4-3	GNMA_07-40 SJ	CF		4	1FE	2,030,631	149.4660	2,998,098	2,005,871	1,020,585	0	59,325	0	0	18.990	59.520	MON	15,872	413,824	06/18/2008	07/16/2037
38375K-G3-0	GNMA_07-47 SD			4	1FE	941,795	129.7240	1,226,718	945,637	618,116	0	59,548	0	0	22.436	62.780	MON	8,840	229,091	07/17/2007	08/16/2036
38375K-NW-8	GNMA_07-37 ES			4	1FE	1,796,694	148.5380	2,622,069	1,765,251	971,567	0	49,709	0	0	19.007	52.010	MON	13,981	364,516	11/14/2007	06/16/2037
38375L-MZ-0	GNMA_07-64 AO	@		4	1FE	377,460	90.7080	445,566	491,204	271,442	0	30,446	0	0	0.000	12.290	N/A	0	0	02/26/2008	10/20/2037
38375P-KL-4	GNMA_08-9A SC			6	1FE	70,689	16.7820	130,905	0	51,582	0	(4,709)	0	0	4.998	66.400	MON	1,191	42,442	09/30/2009	02/20/2038
38375P-RT-0	GNMA_08-13 LC			4	1FE	1,318,311	132.9110	1,739,139	1,308,497	797,409	0	23,803	0	0	12.473	29.110	MON	6,800	177,842	02/06/2008	02/16/2038
38375Y-5R-9	GNMA_09-1			4	1FE	723,308	117.8390	702,784	596,389	659,155	0	(26,257)	0	0	10.497	6.120	MON	1,913	67,883	09/29/2014	11/20/2034
38377E-NC-4	GNMA_10-42			4	1FE	1,186,787	116.2470	1,003,810	863,510	1,067,406	0	(50,295)	0	0	12.673	4.560	MON	4,560	119,090	04/03/2013	06/16/2039
38377U-L9-7	GNMA_11-54	CF		4	1FE	3,662,969	99.5030	3,482,626	3,500,000	3,430,239	0	(57,430)	0	0	4.478	3.460	MON	4,789	178,419	02/05/2015	04/20/2041
38377V-Y6-7	GNMA_11-71	CF		4	1FE	6,278,948	106.0150	5,547,195	5,232,457	5,193,530	0	(127,990)	0	0	6.838	4.870	MON	29,819	394,232	01/16/2013	05/16/2041
38377W-ML-5	GNMA_11-70			4	1FE	2,158,752	105.7010	1,939,664	1,835,040	1,934,491	0	(62,683)	0	0	6.697	3.840	MON	3,755	139,140	02/05/2015	12/20/2040
38378V-W5-0	GNMA_13-117	CF		4	1FE	6,996,372	112.3130	5,864,070	5,221,173	5,581,702	0	(262,623)	0	0	12.872	7.940	MON	20,536	729,817	07/23/2013	06/20/2039
38379H-4J-1	GNMA_15-13	CF		4	1FE	3,062,621	105.7570	3,090,222	2,922,000	3,039,508	0	(10,369)	0	0	3.500	3.130	MON	8,523	102,270	04/06/2015	01/20/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379L-EG-7	GNMA_15-39	CF		4	1FE	1,867,600	105.3540	1,838,717	1,745,269	1,856,572	0	(4,702)	0	0	4.000	3.580	MON	5,818	68,321	04/09/2015	03/20/2045
3837H0-AH-6	GNMA_94-1 PL			6	1FE	1,739	16.6870	1,382	0	0	0	0	0	0	7.993	0.000	MON	55	662	06/14/1995	06/16/2024
3837H0-N3-3	GNMA_97-7 PI			6	1FE	61,337	22.0020	37,359	0	21,895	0	(3,264)	0	0	8.000	48.650	MON	1,132	13,583	10/15/1999	05/16/2027
3837H4-5R-2	GNMA_00-36 SG			6	1FE	222	18.1630	54,502	0	13,770	0	(2,160)	0	0	6.998	234.340	MON	642	22,328	06/18/2001	11/20/2030
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						243,555,088	XXX	263,892,901	214,904,115	213,608,773	0	(2,282,920)	8	0	XXX	XXX	XXX	1,101,278	24,565,466	XXX	XXX
3138L4-SJ-3	FNMA 30YR MULTI			4	1FE	1,686,858	106.8250	1,659,502	1,553,477	1,672,618	0	(5,962)	0	0	4.540	3.910	MON	5,877	70,528	05/14/2014	08/01/2043
3138L6-GY-8	FNMA 30YR MULTI			4	1FE	1,190,360	105.4720	1,187,933	1,126,302	1,184,208	0	(2,250)	0	0	4.400	4.060	MON	4,267	50,244	04/30/2014	04/01/2044
3138L7-JH-0	FNMA 30YR MULTI			4	1FE	1,141,469	103.3250	1,132,020	1,095,591	1,139,030	0	(1,633)	0	0	4.120	3.880	MON	3,887	45,765	12/03/2015	08/01/2044
3138L8-ZB-3	FNMA 30YR MULTI			4	1FE	1,007,555	104.5560	1,005,989	962,154	1,007,383	0	(238)	0	0	3.770	3.470	MON	3,124	3,023	11/09/2017	06/01/2045
3138LH-5J-9	FNMA 30YR MULTI	CF		4	1FE	5,063,138	104.4660	5,177,616	4,956,269	5,062,129	0	(1,944)	0	0	3.700	3.620	MON	15,791	124,292	03/28/2017	04/01/2047
3138LH-GZ-1	FNMA 30YR MULTI			4	1FE	1,524,989	105.1960	1,560,343	1,483,272	1,524,363	0	(1,091)	0	0	4.030	3.910	MON	5,147	50,311	01/18/2017	02/01/2047
3138LJ-SH-4	FNMA 30YR MULTI			4	1FE	1,006,709	100.8130	1,001,939	993,859	1,006,699	0	(10)	0	0	3.470	3.450	MON	2,970	0	12/14/2017	07/01/2047
38376G-2S-8	GNMA_11-103			4	1FE	184,778	99.9800	193,530	193,568	185,219	0	217	0	0	3.685	3.970	MON	595	6,993	03/08/2016	12/16/2051
38376G-4U-1	GNMA_11-121			4	1FE	128,239	96.7710	135,024	139,528	128,865	0	324	0	0	3.450	4.000	MON	401	4,725	03/08/2016	08/16/2051
38376G-D8-0	GNMA_11-27	CF		4	1FE	7,901,719	98.4370	7,720,845	7,843,414	7,900,671	0	(1,048)	0	0	3.558	3.490	MON	23,261	69,384	09/07/2017	01/16/2051
38376G-W5-5	GNMA_11-86			4	1FE	184,022	100.3500	193,052	192,378	184,479	0	227	0	0	3.566	3.840	MON	572	6,730	03/08/2016	04/16/2053
38378B-7J-2	GNMA_13-33			4	1FE	0	0.0000	0	0	0	0	0	0	0	2.560	0.000	MON	3	0	10/13/2016	04/16/2054
38378B-AP-4	GNMA_11-164			4	1FE	134,385	99.2760	140,519	141,543	134,706	0	164	0	0	3.624	3.930	MON	427	5,061	03/08/2016	07/16/2053
38378B-YH-6	GNMA_12-86			4	1FE	153,534	96.1240	159,672	166,110	154,315	0	432	0	0	3.379	3.890	MON	468	5,490	03/08/2016	12/16/2053
38378K-5P-0	GNMA_13-141	CF		4	1FE	947,053	91.8590	1,024,233	1,115,000	974,647	0	8,083	0	0	2.900	4.270	MON	2,695	32,335	08/22/2014	02/16/2052
38378K-GM-5	GNMA_13-52			4	1FE	452,071	88.7240	506,616	571,000	472,763	0	5,663	0	0	2.598	4.490	MON	1,237	14,868	05/12/2014	12/16/2051
38378K-PT-0	GNMA_13-63			4	1FE	3,844,160	87.0900	4,570,525	5,248,000	4,093,055	0	67,662	0	0	2.115	4.550	MON	9,250	110,909	05/01/2014	09/16/2051
38378K-QA-0	GNMA_13-73			4	1FE	505,420	91.2870	579,673	635,000	527,916	0	6,004	0	0	2.650	4.500	MON	1,402	16,827	05/12/2014	10/16/2052
38378K-R8-4	GNMA_13-118	CF		4	1FE	1,316,681	87.5200	1,485,149	1,696,918	1,347,987	0	8,832	0	0	2.818	4.230	MON	3,985	47,235	09/25/2014	01/16/2055
38378K-UH-0	GNMA_13-85			4	1FE	719,578	90.8220	781,072	860,000	740,049	0	5,983	0	0	2.785	4.170	MON	1,996	23,962	08/22/2014	02/16/2049
38378N-3Z-4	GNMA_14-75			4	1FE	2,352,790	97.0180	2,513,695	2,590,935	2,375,355	0	6,619	0	0	3.684	4.270	MON	7,956	94,417	05/13/2014	04/16/2055
38378N-G9-8	GNMA_14-50	CF		4	1FE	4,742,546	102.7740	5,280,069	5,137,504	4,779,992	0	9,717	0	0	3.875	4.380	MON	16,592	195,210	03/20/2014	01/16/2054
38378X-EH-0	GNMA_14-103	CF		4	1FE	1,706,391	97.9320	1,870,507	1,910,000	1,735,676	0	8,451	0	0	3.400	4.340	MON	5,412	64,940	08/21/2014	05/16/2055
38378X-LE-9	GNMA_14-124	CF		4	1FE	2,973,333	97.8750	3,171,182	3,240,000	3,015,168	0	11,967	0	0	3.500	4.260	MON	9,450	113,400	08/20/2014	05/16/2054
38378X-SN-2	GNMA_14-134	CF		4	1FE	2,015,316	93.9710	2,179,487	2,319,312	2,033,604	0	8,295	0	0	2.972	3.790	MON	5,745	69,470	11/24/2015	11/16/2055
38379K-3D-8	GNMA_15-174	CF		4	1FE	2,379,134	90.0080	2,548,437	2,831,334	2,406,297	0	11,563	0	0	3.000	4.010	MON	7,078	83,576	11/24/2015	11/16/2055
38379K-3R-7	GNMA_15-169	CF		4	1FE	927,716	92.2630	972,144	1,053,662	938,996	0	5,512	0	0	3.000	4.020	MON	2,634	31,610	12/03/2015	07/16/2057
38379K-G3-6	GNMA_15-140	CF		4	1FE	985,159	90.1170	993,478	1,102,420	997,613	0	6,003	0	0	3.000	4.000	MON	2,756	33,073	12/03/2015	06/16/2057
38379K-L6-3	GNMA_15-128	CF		4	1FE	3,161,298	88.1900	3,304,770	3,747,327	3,191,680	0	12,262	0	0	3.000	3.900	MON	9,368	110,614	10/19/2015	12/16/2056
38379K-LE-6	GNMA_15-78	CF		4	1FE	2,425,760	90.6590	2,455,483	2,708,455	2,447,871	0	10,646	0	0	3.250	4.090	MON	7,335	88,025	11/06/2015	02/16/2055
38379K-UF-3	GNMA_15-93	CF		4	1FE	5,604,485	93.0830	5,906,809	6,345,705	5,651,257	0	20,117	0	0	3.345	4.100	MON	17,691	208,590	11/12/2015	11/16/2054
38379K-US-5	GNMA_15-93	CF		4	1FE	1,956,814	89.3050	2,000,037	2,239,558	1,982,545	0	12,082	0	0	3.000	4.070	MON	5,599	67,187	11/04/2015	11/16/2054
38379K-V4-7	GNMA_15-150	CF		4	1FE	4,572,831	92.0980	4,735,346	5,141,623	4,627,414	0	25,735	0	0	3.000	3.980	MON	12,854	154,249	11/10/2015	09/16/2057
38379K-VE-5	GNMA_15-109			4	1FE	660,266	91.9690	670,292	728,821	668,405	0	3,991	0	0	3.000	3.930	MON	1,822	21,865	12/08/2015	01/16/2052
38379R-2V-4	GNMA_17-119	CF		4	1FE	2,391,680	80.3420	2,430,422	3,025,078	2,395,856	0	4,176	0	0	2.500	3.720	MON	6,302	25,078	08/16/2017	10/16/2059
38379R-3T-8	GNMA_17-142	CF		4	1FE	3,353,984	93.4350	3,270,257	3,500,000	3,355,234	0	1,250	0	0	3.000	3.400	MON	8,750	26,250	09/20/2017	11/16/2059
38379R-4S-9	GNMA_17-140	CF		4	1FE	1,282,278	87.1370	1,270,613	1,458,170	1,284,118	0	1,840	0	0	2.500	3.530	MON	3,038	9,114	09/14/2017	02/16/2059
38379R-5P-4	GNMA_17-143	CF		4	1FE	8,362,748	84.6270	8,417,728	9,946,820	8,369,244	0	6,497	0	0	2.750	3.660	MON	22,795	68,072	09/14/2017	01/16/2059
38379R-5V-1	GNMA_17-145			4	1FE	253,345	87.0940	249,962	287,000	253,590	0	245	0	0	2.700	3.560	MON	646	1,937	09/15/2017	09/16/2059
38379R-6F-5	GNMA_17-146			4	1FE	417,808	83.5150	420,297	503,257	418,268	0	460	0	0	2.600	3.640	MON	1,090	3,257	09/20/2017	09/16/2057
38379R-6V-0	GNMA_17-138			4	1FE	79,685	80.1060	79,802	99,620	79,775	0	90	0	0	2.500	3.650	MON	208	620	09/15/2017	10/16/2059
38379R-7F-4	GNMA_17-151	CF		4	1FE	4,300,687	89.8380	4,312,263	4,800,000	4,303,904	0	3,217	0	0	2.950	3.790	MON	11,800	23,600	10/11/2017	09/16/2057
38379R-B6-9	GNMA_17-86	CF		4	1FE	3,203,640	81.0060	3,302,992	4,077,431	3,203,019	0	(621)	0	0	2.500	3.780	MON	8,495	50,598	06/13/2017	05/16/2059
38379R-CB-7	GNMA_15-188			4	1FE	970,696	90.8840	964,975	1,061,757	976,399	0	3,051	0	0	3.000	3.560	MON	2,654	31,341	04/14/2016	07/16/2057
38379R-D2-6	GNMA_17-94	CF		4	1FE	6,198,025	84.5150	6,097,134	7,214,215	6,218,020	0	19,995	0	0	2.500	3.600	MON	15,030	90,178	06/15/2017	02/16/2059
38379R-LY-7	GNMA_17-8			4	1FE	6,090,000	88.2630	6,178,412	7,000,000	6,123,100	0	33,100	0	0	2.750	3.790	MON	16,042	176,458	01/12/2017	08/16/2058
38379R-N3-3	GNMA_17-108	CF		4	1FE	3,333,856	84.9450	3,436,940	4,046,044	3,339,757	0	5,901	0	0	2.750	3.750	MON	9,272	46,044	07/18/2017	08/16/2059
38379R-PR-8	GNMA_17-44	CF		4	1FE	2,979,206	91.2680	3,105,854	3,402,984	2,994,607	0	15,401	0	0	2.700	3.810	MON	7,657	68,910	03/01/2017	04/16/2051
38379R-QH-9	GNMA_17-35	CF		4	1FE	2,622,815	80.0840	2,855,954	3,566,175	2,640,637	0	17,821	0	0	2.500	4.070	MON	7,430	66,175	03/13/2017	05/16/2059
38379R-RJ-4	GNMA_17-49	CF		4	1FE	4,934,976	88.2180	4,870,248	5,520,686	4,948,879	0	13,903	0	0	2.750	3.590	MON	12,652	88,561	05/23/2017	12/16/2058

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379R-RS-4	GNMA_17-53	CF		4	1FE	6,752,521	90.4040	6,741,871	7,457,487	6,767,297	0	14,776	0	0	3.000	3.760	MON	18,644	149,150	03/23/2017	11/16/2056
38379R-SK-0	GNMA_17-54	CF		4	1FE	3,530,127	88.9280	3,702,542	4,163,487	3,535,520	0	5,393	0	0	3.000	3.840	MON	10,409	72,138	04/26/2017	12/16/2058
38379R-UD-3	GNMA_17-51	CF		4	1FE	2,642,725	81.3500	2,757,109	3,389,185	2,656,347	0	13,622	0	0	2.500	3.790	MON	7,061	55,961	04/13/2017	05/16/2059
38379R-W7-4	GNMA_17-124	CF		4	1FE	2,222,813	84.0910	2,249,114	2,674,592	2,225,785	0	2,971	0	0	2.750	3.710	MON	6,129	24,377	08/14/2017	01/15/2059
38379R-YR-8	GNMA_2017-70	CF		4	1FE	7,580,000	93.3340	7,466,727	8,000,000	7,591,216	0	11,216	0	0	3.000	3.500	MON	20,000	140,000	05/24/2017	02/16/2059
38379U-7P-5	GNMA_17-46	CF		4	1FE	3,344,358	85.7120	3,545,269	4,136,218	3,366,984	0	22,626	0	0	2.500	4.030	MON	8,617	77,554	03/14/2017	04/16/2058
38379U-AH-9	GNMA_15-18			4	1FE	460,460	87.1380	474,163	544,150	466,086	0	2,596	0	0	3.000	4.050	MON	1,360	16,062	01/06/2016	01/16/2057
38379U-ZB-5	GNMA_16-102			4	1FE	1,299,823	94.5070	1,296,306	1,371,639	1,300,260	0	438	0	0	3.250	3.660	MON	3,715	3,705	11/02/2017	10/16/2055
38380J-BC-1	GNMA_17-148	CF		4	1FE	3,448,727	79.7300	3,455,871	4,334,440	3,451,922	0	3,195	0	0	2.500	3.690	MON	9,030	18,004	10/13/2017	07/16/2059
38380J-BY-3	GNMA_17-157	CF		4	1FE	3,485,156	86.1680	3,446,736	4,000,000	3,489,059	0	3,903	0	0	2.500	3.590	MON	8,333	16,667	10/17/2017	12/16/2059
38380J-CD-8	GNMA_17-152	CF		4	1FE	2,848,711	92.9180	2,787,565	3,000,000	2,849,980	0	1,269	0	0	3.000	3.470	MON	7,500	15,000	10/18/2017	11/16/2059
38380J-GJ-1	GNMA_17-171			4	1FE	1,747,253	87.1120	1,747,311	2,005,815	1,748,151	0	898	0	0	2.500	3.640	MON	4,179	4,179	11/14/2017	09/16/2059
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						155,694,660	XXX	159,751,425	176,656,289	156,645,989	0	451,604	0	0	XXX	XXX	XXX	438,485	3,393,898	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						399,249,748	XXX	423,644,326	391,560,404	370,254,762	0	(1,831,316)	8	0	XXX	XXX	XXX	1,539,763	27,959,364	XXX	XXX
00003#-AC-7	A&E TELEVISION NETWORKS LLC			1	1	983,640	104.3400	1,043,400	1,000,000	987,279	0	1,642	0	0	3.780	4.000	FA	13,545	37,800	10/01/2015	08/22/2024
0010EP-A@-7	AEP TEXAS CENTRAL CO			1	2	1,000,000	103.0740	1,030,740	1,000,000	1,000,000	0	0	0	0	3.810	3.810	AO	6,456	38,100	04/30/2014	04/30/2026
0010EP-AF-5	AEP TEXAS CENTRAL CO				1FE	1,920,582	130.5870	2,520,345	1,930,000	1,923,069	0	259	0	0	6.650	6.680	FA	48,486	128,345	02/12/2003	02/15/2033
0010EP-B*-8	AEP TEXAS CENTRAL CO			1	2	2,200,000	110.9230	2,440,306	2,200,000	2,200,000	0	0	0	0	4.770	4.770	AO	17,782	104,940	10/30/2014	10/30/2044
00114*-AH-6	AEP TRANSMISSION CO LLC			1	1	6,900,000	119.4690	8,243,361	6,900,000	6,900,000	0	0	0	0	5.320	5.320	MN	55,062	367,080	11/07/2013	11/07/2043
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL CORP				2FE	9,198,367	120.4080	9,030,600	7,500,000	8,918,285	0	(56,336)	0	0	6.000	4.390	AO	112,500	450,000	07/09/2012	10/01/2034
00130H-BN-4	AES CORP				3FE	520,000	112.1780	583,326	520,000	520,000	0	0	0	0	8.000	8.000	JD	3,467	41,600	05/14/2008	06/01/2020
00130H-BX-2	AES CORPORATION (THE)	LS		1,2	3FE	40,000	108.6210	43,448	40,000	40,000	0	0	0	0	6.000	6.000	MN	307	2,400	05/11/2016	05/15/2026
00139P-AA-6	AIG SUNAMERICA GLOBAL FUNDING X 144A				1FE	5,563,701	133.4320	7,071,897	5,300,000	5,517,225	0	(9,852)	0	0	6.900	6.430	MS	107,678	365,700	11/19/2014	03/15/2032
001688-AB-2	ALS GROUP GENERAL PARTNERSHIP			1	2	716,541	103.4170	723,919	700,000	708,451	0	(2,674)	0	0	4.260	3.820	JD	1,988	30,069	11/04/2014	12/07/2020
001688-AF-3	ALS GROUP GENERAL PARTNERSHIP			1	2	100,000	100.8840	100,884	100,000	100,000	0	0	0	0	3.400	3.400	JJ	1,530	3,400	09/24/2013	07/19/2019
001688-AG-1	ALS GROUP GENERAL PARTNERSHIP			1	2	894,591	101.8820	916,938	900,000	897,252	0	869	0	0	3.710	3.820	JD	2,226	33,390	11/04/2014	12/07/2020
001688-AH-9	ALS GROUP GENERAL PARTNERSHIP			1	2	905,562	103.7620	933,858	900,000	903,518	0	(691)	0	0	4.170	4.070	JJ	16,889	37,530	11/04/2014	07/19/2022
00184A-AC-9	TIME WARNER INC				2FE	1,415,438	137.7140	1,652,568	1,200,000	1,367,918	0	(8,029)	0	0	7.625	6.070	AO	19,317	91,500	12/08/2010	04/15/2031
001957-BD-0	AT&T CORP				2FE	3,984,993	141.0920	4,938,220	3,500,000	3,874,444	0	(15,552)	0	0	8.250	7.030	MN	36,896	288,750	08/08/2008	11/15/2031
00206R-AR-3	AT&T INC				2FE	1,139,250	103.7890	1,037,890	1,000,000	1,038,200	0	(33,229)	0	0	5.800	2.320	FA	21,911	58,000	11/19/2014	02/15/2019
00206R-FC-1	AT&T INC				2FE	34,870,742	128.5710	41,014,149	31,900,000	34,859,484	0	(11,258)	0	0	7.875	6.740	FA	949,025	0	12/01/2017	02/15/2030
00206R-FE-7	AT&T INC				2FE	13,404,170	120.8080	15,705,040	13,000,000	13,402,946	0	(1,224)	0	0	6.875	6.520	AO	188,681	0	12/01/2017	10/15/2031
00209A-AF-3	NEW CINGULAR WIRELESS SERVICES INC				2FE	3,577,141	141.8170	4,254,540	3,000,000	3,437,574	0	(19,692)	0	0	8.750	7.030	MS	87,500	262,500	02/12/2009	03/01/2031
002819-AC-4	ABT 6.15 11/30/37				2FE	6,809,315	126.1460	6,307,300	5,000,000	6,553,464	0	(50,871)	0	0	6.150	3.890	MN	26,479	307,500	07/09/2012	11/30/2037
002824-AY-6	ABBOTT LABORATORIES				2FE	7,471,961	116.7680	8,757,674	7,500,000	7,475,494	0	559	0	0	5.300	5.320	MN	37,542	397,500	12/08/2010	05/27/2040
002824-BC-3	ABBOTT LABORATORIES				2FE	2,518,025	100.0380	2,500,950	2,500,000	2,514,214	0	(3,811)	0	0	2.350	2.040	MN	6,365	29,375	06/20/2017	11/22/2019
002824-BH-2	ABBOTT LABORATORIES	LS		1,2	2FE	4,167,282	114.8800	4,824,960	4,200,000	4,167,884	0	538	0	0	4.900	4.950	MN	17,722	210,373	11/17/2016	11/30/2046
002824-BL-3	ABBOTT LABORATORIES			1,2	2FE	1,592,384	101.1410	1,618,256	1,600,000	1,595,663	0	713	0	0	3.250	3.300	AO	10,978	56,000	03/21/2013	04/15/2023
002824-BN-9	ABBOTT LABORATORIES			1,2	2FE	18,301,275	111.0880	20,551,280	18,500,000	18,315,742	0	2,393	0	0	4.750	4.810	AO	185,514	925,000	11/25/2013	04/15/2043
00287Y-AM-1	ABBVIE INC				2FE	3,463,740	107.2550	3,753,925	3,500,000	3,467,086	0	713	0	0	4.400	4.460	MN	23,528	154,000	11/05/2012	11/06/2042
00287Y-AS-8	ABBVIE INC			1,2	2FE	8,995,680	112.1530	10,093,859	9,000,000	8,995,865	0	73	0	0	4.700	4.700	MN	55,225	423,000	05/05/2015	05/14/2045
00287Y-AV-1	ABBVIE INC	LS		1,2	2FE	3,978,200	107.6210	4,304,840	4,000,000	3,979,376	0	722	0	0	4.300	4.340	MN	22,456	172,000	05/09/2016	05/14/2036
00287Y-AY-5	ABBVIE INC			1,2	2FE	1,995,401	99.7500	1,995,000	2,000,000	1,996,057	0	403	0	0	3.200	3.220	MN	8,356	64,000	05/10/2016	05/14/2026
003009-A@-6	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	900,000	102.3070	920,763	900,000	900,000	0	0	0	0	3.690	3.690	JD	1,753	33,210	06/12/2013	06/12/2023
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	3,500,000	100.7520	3,526,320	3,500,000	3,500,000	0	0	0	0	3.700	3.700	FA	50,721	0	08/10/2017	08/10/2032
00440E-AQ-0	ACE INA HOLDINGS INC				1FE	12,964,510	108.6480	14,124,240	13,000,000	12,967,687	0	715	0	0	4.150	4.160	MS	161,850	539,500	03/06/2013	03/13/2043
00508X-AF-1	ACTUANT CORPORATION			1,2	4FE	675,000	101.9600	688,230	675,000	675,000	0	0	0	0	5.625	5.620	JD	1,688	37,969	04/02/2012	06/15/2022
00737B-AB-1	ADS TACTICAL INC -TL			1,2	4FE	3,920,400	99.0000	3,920,400	3,960,000	3,928,494	0	8,352	0	0	8.832	9.030	MON	33,094	329,628	12/30/2016	12/28/2022
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PRVT			1	1	413,896	100.0000	413,896	413,896	413,896	0	0	0	0	7.100	7.100	DEC	1,306	125,180	04/15/2008	05/15/2023
00774C-AB-3	AECOM	LS		1,2	3FE	398,125	101.6560	406,624	400,000	398,262	0	137	0	0	5.125	5.180	MS	6,036	11,617	03/15/2017	03/15/2027
00817Y-AG-3	AETNA INC				1FE	11,050,308	136.5620	15,021,820	11,000,000	11,037,249	0	(3,346)	0	0	6.750	6.680	JD	33,000	742,500	12/08/2010	12/15/2037
00817Y-AQ-1	AETNA INC	LS		1,2	1FE	3,983,240	101.7090	4,068,360	4,000,000	3,987,891	0	1,531	0	0	3.500	3.550	MN	17,889	140,000	11/03/2014	11/15/2024
00912X-A#-1	AIR LEASE CORPORATION			1	2FE	1,300,000	101.8340	1,323,842	1,300,000	1,300,000	0	0	0	0	4.490	4.490	JJ	26,915	58,370	10/01/2013	01/15/2019
00912X-AX-2	AIR LEASE CORPORATION			1,2	2FE	1,074,649	98.6700	1,070,570	1,085,000	1,074,870	0	221	0	0	2.750	2.950	JJ	3,398	0	11/13/2017	01/15/2023
009158-AP-1	AIR PRODUCTS AND CHEMICALS INC				1FE	1,829,580	103.3460	1,798,220	1,740,000	1,772,093	0	(18,993)	0	0	4.375	3.170	FA	27,490	76,125	11/19/2014	08/21/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
010392-EC-8	ALABAMA POWER COMPANY				1FE	1,796,550	121.8840	1,828,273	1,500,000	1,784,228	0	(12,322)	0	0	5.700	4.010	FA	32,300	85,500	01/27/2017	02/15/2033
010392-EZ-7	ALABAMA POWER CO				1FE	3,989,640	131.9640	5,278,560	4,000,000	3,991,242	0	212	0	0	6.125	6.140	MN	31,306	245,000	05/08/2008	05/15/2038
010392-FB-9	ALABAMA POWER COMPANY				1FE	4,241,240	131.1170	5,244,680	4,000,000	4,206,640	0	(5,017)	0	0	6.000	5.580	MS	80,000	240,000	07/08/2009	03/01/2039
010392-FF-0	ALABAMA POWER CO				1FE	4,837,048	120.2930	5,076,365	4,220,000	4,823,895	0	(13,153)	0	0	5.200	4.230	JD	18,287	219,440	02/02/2017	06/01/2041
010392-FM-5	ALABAMA POWER COMPANY			1,2	1FE	7,050,726	102.3770	7,268,767	7,100,000	7,053,296	0	971	0	0	3.750	3.780	MS	88,750	266,250	03/05/2015	03/01/2045
01126#-AA-1	ALAMO 6 LLC			1	2Z	2,900,000	103.9310	3,013,999	2,900,000	2,900,000	0	0	0	0	4.170	4.170	MS	30,568	46,692	05/11/2017	03/31/2042
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL			1	4Z	2,940,131	99.0000	2,962,575	2,992,500	2,947,860	0	7,842	0	0	8.235	8.680	MON	3,423	187,485	03/28/2017	03/13/2023
01185*-AA-3	ALASKA VENTURES LLC			1	2Z	16,500,000	101.9860	16,827,690	16,500,000	16,500,000	0	0	0	0	4.670	4.670	MJSD	29,966	0	12/18/2017	06/30/2033
012725-AD-9	ALBEMARLE CORPORATION			1,2	2FE	249,263	117.6510	294,128	250,000	249,299	0	11	0	0	5.450	5.470	JD	1,135	13,625	11/17/2014	12/01/2044
013817-AJ-0	ALCOA INC	LS			3FE	10,028,500	112.3560	11,235,699	10,000,000	10,020,205	0	(1,643)	0	0	5.900	5.870	FA	245,833	590,000	04/26/2011	02/01/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1,2	1FE	3,944,141	114.1560	3,932,674	3,445,000	3,926,981	0	(10,150)	0	0	4.805	3.930	MN	21,151	165,532	05/09/2016	11/15/2045
020002-AP-6	ALLSTATE CORPORATION (THE)				1FE	3,136,080	125.9190	3,777,570	3,000,000	3,099,345	0	(4,088)	0	0	6.125	5.790	JD	8,167	183,750	09/29/2005	12/15/2032
020002-BA-8	ALLSTATE CORPORATION (THE)				1FE	3,982,320	113.5080	4,540,320	4,000,000	3,983,777	0	334	0	0	4.500	4.520	JD	8,000	180,000	06/04/2013	06/15/2043
020002-BC-4	ALLSTATE CORPORATION (THE)			1,2	1FE	1,991,520	109.2110	2,184,240	2,000,000	1,991,691	0	164	0	0	4.200	4.220	JD	3,733	85,633	12/01/2016	12/15/2046
02134#-AA-9	ALTA WIND VII LLC			1	2FE	98,199	100.1700	98,366	98,199	98,199	0	0	0	0	3.970	3.970	MN	498	3,704	10/31/2016	12/31/2035
02209S-AL-7	ALTRIA GROUP INC.				1FE	1,588,221	107.2610	1,710,813	1,595,000	1,592,368	0	710	0	0	4.750	4.800	MN	11,785	75,763	05/02/2011	05/05/2021
02209S-AQ-6	ALTRIA GROUP INC.	LS			1FE	14,909,550	108.7040	16,305,602	15,000,000	14,916,960	0	1,722	0	0	4.500	4.530	MN	110,625	675,000	04/29/2013	05/02/2043
02209S-AS-2	ALTRIA GROUP INC.				1FE	1,999,397	106.2280	2,124,560	2,000,000	2,000,264	0	(47)	0	0	4.000	3.990	JJ	33,556	80,000	11/19/2014	01/31/2024
023135-AP-1	AMAZON.COM INC			1,2	2FE	495,875	117.0570	585,285	500,000	496,282	0	139	0	0	4.800	4.860	JD	1,733	24,000	12/02/2014	12/05/2034
023135-BK-1	AMAZON.COM INC			1,2	2FE	6,694,785	109.4140	7,385,445	6,750,000	6,695,428	0	643	0	0	4.250	4.290	FA	102,797	0	08/15/2017	08/22/2057
023551-AJ-3	HESS CORPORATION				2FE	26,561,918	121.3010	25,667,294	21,160,000	25,455,244	0	(212,781)	0	0	7.300	5.190	FA	583,546	1,544,680	07/09/2012	08/15/2031
023551-AM-6	HESS CORPORATION				2FE	4,732,844	120.6220	5,005,813	4,150,000	4,622,346	0	(18,655)	0	0	7.125	5.970	MS	87,064	295,688	12/08/2010	03/15/2033
02360F-AA-4	UNION ELECTRIC CO				1FE	11,995,899	104.5210	12,542,520	12,000,000	11,999,208	0	423	0	0	5.100	5.100	AO	153,000	612,000	09/20/2004	10/01/2019
02361D-AQ-3	AMEREN ILLINOIS CO			1,2	1FE	2,055,060	109.9580	2,199,180	2,000,000	2,054,035	0	(979)	0	0	4.150	3.980	MS	24,439	83,000	11/29/2016	03/15/2046
02665W-BP-5	AMERICAN HONDA FINANCE CORPORATION				1FE	2,484,325	100.5430	2,513,575	2,500,000	2,486,112	0	1,787	0	0	2.900	3.000	FA	27,188	36,250	02/13/2017	02/16/2024
02665W-CA-7	AMERICAN HONDA FINANCE CORPORATION				1FE	2,000,000	100.0520	2,001,040	2,000,000	2,000,000	0	0	0	0	2.600	2.600	MN	6,500	0	11/13/2017	11/16/2022
026874-BS-5	AMERICAN INTERNATIONAL GROUP INC			1,2	2FE	7,415,832	136.8570	9,853,704	7,200,000	7,397,036	0	(4,089)	0	0	8.175	7.890	MN	75,210	588,600	07/09/2012	05/15/2058
03040W-AD-7	AMERICAN WATER CAP CORP	LS			1FE	13,290,225	140.2440	16,829,399	12,000,000	13,122,940	0	(31,923)	0	0	6.593	5.760	AO	167,023	791,160	07/09/2012	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL CORP			1,2	1FE	4,934,200	110.9260	5,546,301	5,000,000	4,936,997	0	1,154	0	0	4.300	4.370	MS	71,667	215,000	08/10/2015	09/01/2045
03040W-AP-0	AMERICAN WATER CAPITAL CORP			1,2	1FE	9,916,800	106.5830	10,658,300	10,000,000	9,918,603	0	1,590	0	0	4.000	4.040	JD	33,333	415,556	11/14/2016	12/01/2046
03073E-AN-5	AMERISOURCEBERGEN CORPORATION	LS		1,2	1FE	1,972,394	100.2450	1,954,778	1,950,000	1,971,239	0	(432)	0	0	4.250	4.180	MS	27,625	82,875	02/19/2015	03/01/2045
03073E-AP-0	AMERISOURCEBERGEN CORPORATION			1,2	1FE	1,172,121	99.1160	1,164,613	1,175,000	1,172,141	0	20	0	0	3.450	3.470	JD	3,040	0	11/29/2017	12/15/2027
031100-E*-7	AMETEK INC			1	2	1,300,000	102.3780	1,330,914	1,300,000	1,300,000	0	0	0	0	3.730	3.730	MS	12,257	48,490	09/30/2014	09/30/2024
031162-AA-8	AMGEN INC				2FE	10,240,125	164.4040	12,330,300	7,500,000	10,232,130	0	(1,517)	0	0	8.125	5.940	AO	152,344	609,375	12/08/2010	04/01/2097
031162-AW-0	AMGEN INC	LS			2FE	10,185,737	129.4080	12,940,801	10,000,000	10,161,098	0	(5,030)	0	0	6.375	6.210	JD	53,125	637,500	12/08/2010	06/01/2037
031162-AZ-3	AMGEN INC				2FE	4,970,880	103.6590	4,664,655	4,500,000	4,565,524	0	(57,896)	0	0	5.700	4.300	FA	106,875	256,500	11/17/2009	02/01/2019
031162-BA-7	AMGEN INC	LS			2FE	1,124,103	133.4570	1,334,570	1,000,000	1,108,156	0	(2,662)	0	0	6.400	5.520	FA	26,667	64,000	12/08/2010	02/01/2039
031162-BC-3	AMGEN INC.				2FE	5,124,963	124.3860	6,219,300	5,000,000	5,110,424	0	(2,482)	0	0	5.750	5.570	MS	84,653	287,500	12/08/2010	03/15/2040
032095-AG-6	AMPHENOL CORPORATION			1,2	2FE	1,997,760	100.4120	2,008,240	2,000,000	1,997,969	0	209	0	0	3.200	3.210	AO	16,000	31,289	03/29/2017	04/01/2024
032510-AC-3	ANADARKO PETROLEUM CORP				2FE	8,289,683	120.7340	9,658,720	8,000,000	8,259,711	0	(5,538)	0	0	6.200	5.930	MS	146,044	496,000	06/29/2011	03/15/2040
032511-AY-3	ANADARKO PETROLEUM CORPORATION				2FE	14,150,232	122.5950	17,653,680	14,400,000	14,179,438	0	4,255	0	0	6.450	6.570	MS	273,480	928,800	11/04/2009	09/15/2036
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.				1FE	8,668,222	129.2750	9,437,075	7,300,000	8,235,014	0	(48,476)	0	0	6.800	5.410	JJ	228,896	496,400	12/08/2010	01/15/2031
035229-CJ-0	ANHEUSER-BUSCH COS INC				1FE	5,622,238	131.9490	6,597,450	5,000,000	5,496,526	0	(21,098)	0	0	6.800	5.780	FA	141,667	340,000	12/08/2010	08/20/2032
035229-CM-3	ANHEUSER BUSCH				1FE	4,480,762	134.9500	5,398,000	4,000,000	4,432,406	0	(8,108)	0	0	6.500	5.670	MN	43,333	260,000	12/08/2010	05/01/2042
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS			1FE	5,533,017	133.3770	6,668,850	5,000,000	5,433,435	0	(16,733)	0	0	6.625	5.770	FA	125,139	331,250	12/08/2010	08/15/2033
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC				1FE	29,854,500	101.3170	30,395,100	30,000,000	29,868,275	0	3,003	0	0	4.000	4.020	JJ	546,667	1,200,000	01/14/2013	01/17/2043
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	LS		1,2	1FE	4,981,050	102.2960	5,114,800	5,000,000	4,985,856	0	2,512	0	0	3.300	3.360	FA	68,750	165,000	01/13/2016	02/01/2023
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	1FE	8,978,850	115.8870	10,429,830	9,000,000	8,979,570	0	333	0	0	4.900	4.910	FA	183,750	441,000	01/13/2016	02/01/2046
035287-AD-3	ANIXTER INC.				3FE	1,428,675	103.2750	1,402,475	1,358,000	1,377,849	0	(14,207)	0	0	5.625	4.460	MN	12,731	76,388	03/13/2014	05/01/2019
035287-AE-1	ANIXTER INC				3FE	513,750	105.1460	525,730	500,000	508,336	0	(1,992)	0	0	5.125	4.630	AO	6,406	25,625	02/24/2015	10/01/2021
03674X-AF-3	ANTERO RESOURCES CORP	LS		1,2	3FE	1,665,781	104.0610	1,732,616	1,665,000	1,665,428	0	(111)	0	0	5.625	5.610	JD	7,805	93,656	03/03/2015	06/01/2023
037411-AL-9	APACHE CORPORATION				2FE	5,970,750	137.5460	6,877,300	5,000,000	5,968,763	0	(420)	0	0	7.625	6.380	MN	63,542	381,250	12/08/2010	11/01/2096
037411-AX-3	APACHE CORPORATION	LS		1,2	2FE	5,779,706	102.3720	5,476,902	5,350,000	5,506,588	0	(52,727)	0	0	3.625	2.540	FA	80,807	193,938	07/09/2012	02/01/2021
037411-BC-8	APACHE CORP	LS		1,2	2FE	1,123,138	97.2780	1,215,975	1,250,000	1,131,540	0	2,216	0	0	4.250	4.890	JJ	24,497	53,125	12/09/2013	01/15/2044
037735-BZ-9	APPALACHIAN POWER COMPANY	LS			2FE	6,069,614	122.6910	7,054,733	5,750,000	6,018,485	0	(12,909)	0	0	5.950	5.440	MN	43,716	342,125	07/09/2012	05/15/2033
037735-CG-0	APPALACHIAN POWER CO				2FE	6,202,100	130.7380	6,536,900	5,000,000	6,042,740	0	(35,604)	0	0	6.375	4.660	AO	79,688	318,750	02/05/2013	04/01/2036
037735-CM-7	APPALACHIAN POWER CO				2FE	4,727,514	142.4040	6,052,170	4,250,000	4,667,638	0	(10,195)	0	0	7.000	6.140	AO	74,375	297,500	12/08/2010	04/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-AL-4	APPLE INC				1FE	1,248,105	104.1310	1,561,965	1,500,000	1,265,514	0	4,571	0	0	3.850	4.930	MN	9,144	57,750	11/25/2013	05/04/2043
037833-AQ-3	APPLE INC				1FE	2,020,320	100.1730	2,003,460	2,000,000	2,014,559	0	(5,761)	0	0	2.100	1.550	MN	6,417	21,000	06/13/2017	05/06/2019
037833-AZ-3	APPLE INC				1FE	4,992,950	97.6420	4,882,100	5,000,000	4,994,813	0	659	0	0	2.500	2.510	FA	49,306	125,000	02/02/2015	02/09/2025
037833-BA-7	APPLE INC				1FE	2,973,390	97.6700	2,930,100	3,000,000	2,974,926	0	548	0	0	3.450	3.490	FA	40,825	103,500	02/02/2015	02/09/2045
037833-BH-2	APPLE INC	LS			1FE	2,989,050	112.6780	3,380,340	3,000,000	2,989,545	0	194	0	0	4.375	4.390	MN	17,500	131,250	05/06/2015	05/13/2045
037833-CH-1	APPLE INC	LS		1,2	1FE	7,089,620	110.9780	7,768,460	7,000,000	7,088,808	0	(812)	0	0	4.250	4.170	FA	117,347	148,750	05/31/2017	02/09/2047
038222-AL-9	APPLIED MATERIALS INC			1,2	1FE	797,160	101.5990	812,792	800,000	797,343	0	183	0	0	3.300	3.340	AO	6,600	13,273	03/28/2017	04/01/2027
038222-AM-7	APPLIED MATERIALS INC	LS		1,2	1FE	4,242,223	112.1860	4,767,947	4,250,000	4,242,325	0	103	0	0	4.350	4.360	AO	46,219	92,951	03/28/2017	04/01/2047
039483-AU-6	ARCHER-DANIELS-MIDLAND CO				1FE	4,771,573	120.2620	5,712,445	4,750,000	4,774,592	0	(4,277)	0	0	5.375	5.210	MS	75,175	255,313	12/13/2012	09/15/2035
039483-AX-0	ARCHER-DANIELS-MIDLAND CO				1FE	8,495,560	134.8010	10,784,080	8,000,000	8,427,662	0	(11,489)	0	0	6.450	5.970	JJ	237,933	516,000	12/08/2010	01/15/2038
04015C-AA-6	ARES FINANCE CO LLC			1,2	2FE	2,456,700	96.1950	2,404,875	2,500,000	2,468,774	0	3,911	0	0	4.000	4.210	AO	23,056	100,000	10/01/2014	10/08/2024
042208-AA-2	ARMENIA MOUNTAIN WIND LLC			1	2FE	1,170,056	100.8900	1,180,469	1,170,056	1,170,056	0	0	0	0	3.260	3.260	JD	106	57,216	11/05/2015	12/31/2024
04317@-AF-5	ARTHUR J GALLAGHER & CO			1	2	1,000,000	104.8990	1,048,990	1,000,000	1,000,000	0	0	0	0	4.580	4.580	FA	15,776	45,800	02/27/2014	02/27/2024
04317@-AG-3	ARTHUR J GALLAGHER & CO			1	2	2,400,000	106.1610	2,547,864	2,400,000	2,400,000	0	0	0	0	4.730	4.730	FA	39,101	113,520	02/27/2014	02/27/2026
04317@-AH-1	ARTHUR J GALLAGHER & CO			1	2	3,200,000	108.2300	3,463,360	3,200,000	3,200,000	0	0	0	0	4.980	4.980	FA	54,891	159,360	02/27/2014	02/27/2029
04317@-AQ-1	ARTHUR J GALLAGHER & CO			1	2	2,600,000	104.5250	2,717,650	2,600,000	2,600,000	0	0	0	0	4.400	4.400	JD	9,216	114,400	06/02/2016	06/02/2026
04317@-AR-9	ARTHUR J GALLAGHER & CO			1	2	1,500,000	105.3670	1,580,505	1,500,000	1,500,000	0	0	0	0	4.550	4.550	JD	5,498	68,250	06/02/2016	06/02/2028
04317@-AS-7	ARTHUR J GALLAGHER & CO			1	2	4,900,000	106.2750	5,207,475	4,900,000	4,900,000	0	0	0	0	4.700	4.700	JD	18,552	230,300	06/02/2016	06/02/2031
04351L-AA-8	ASCENSION HEALTH ALLIANCE			2	1FE	664,614	116.7330	700,398	600,000	662,226	0	(695)	0	0	4.847	4.260	MN	3,716	29,082	09/24/2014	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE				1FE	3,775,426	105.1410	3,795,590	3,610,000	3,771,099	0	(3,210)	0	0	3.945	3.680	MN	18,197	142,415	09/08/2016	11/15/2046
044209-AF-1	ASHLAND INC.			1,2	3FE	1,246,250	104.3190	1,303,988	1,250,000	1,247,781	0	419	0	0	4.750	4.790	FA	22,431	59,375	03/06/2014	08/15/2022
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC			1	2FE	10,300,000	96.1910	9,907,673	10,300,000	10,300,000	0	0	0	0	3.590	3.590	MS	123,257	375,933	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC			1	2FE	7,300,000	96.1910	7,021,943	7,300,000	7,300,000	0	0	0	0	3.590	3.590	MS	87,357	218,392	11/01/2016	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC CO			1	1	1,600,000	101.6050	1,625,680	1,600,000	1,600,000	0	0	0	0	3.500	3.500	JD	4,667	56,000	12/08/2015	12/01/2025
049560-AM-7	ATMOS ENERGY CORP			1,2	1FE	3,117,210	109.1990	3,275,970	3,000,000	3,115,749	0	(1,461)	0	0	4.125	3.870	AO	26,125	61,875	06/05/2017	10/15/2044
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT			1	4FE	4,855,000	99.1890	4,815,665	4,855,000	4,855,000	0	0	0	0	6.750	6.750	MJSD	910	327,713	08/02/2013	06/30/2035
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2FE	5,410,240	98.0060	5,390,330	5,500,000	5,411,780	0	1,540	0	0	3.500	3.690	MN	39,035	0	10/11/2017	11/01/2027
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MINNES			1,2	1FE	199,982	100.0340	200,068	200,000	199,987	0	1	0	0	3.790	3.790	MN	1,263	7,580	04/21/2015	05/01/2025
054937-AF-4	BB&T CORPORATION				1FE	5,016,383	105.1050	4,624,620	4,400,000	4,567,773	0	(87,652)	0	0	5.250	3.090	MN	38,500	231,000	07/09/2012	11/01/2019
05526D-AW-5	BAT CAPITAL CORP			1,2	2FE	4,000,000	101.2290	4,049,160	4,000,000	4,000,000	0	0	0	0	2.295	2.290	FMAN	11,989	22,438	08/08/2017	08/15/2022
05526D-BC-8	BAT CAPITAL CORP			1,2	2FE	2,000,000	104.9350	2,098,700	2,000,000	2,000,000	0	0	0	0	4.390	4.390	FA	33,169	0	08/08/2017	08/15/2037
05526D-BE-4	BAT CAPITAL CORP	LS		1,2	2FE	5,500,000	105.5510	5,805,305	5,500,000	5,500,000	0	0	0	0	4.540	4.540	FA	94,331	0	08/08/2017	08/15/2047
05531F-AB-9	BB&T CORP MTN				1FE	7,026,430	106.0040	6,360,240	6,000,000	6,185,980	0	(133,148)	0	0	6.850	4.410	AO	69,642	411,000	07/12/2011	04/30/2019
05565E-AH-8	BMW US CAPITAL LLC			1,2	1FE	1,274,120	97.8220	1,247,231	1,275,000	1,274,255	0	79	0	0	2.800	2.800	AO	7,933	35,700	04/04/2016	04/11/2026
05565E-AM-7	BMW US CAPITAL LLC			1,2	1FE	747,683	97.1700	728,775	750,000	748,084	0	311	0	0	2.250	2.290	MS	4,969	16,875	09/08/2016	09/15/2023
05565E-G#-6	BMW US CAPITAL LLC			1	1	15,100,000	106.0420	16,012,342	15,100,000	15,100,000	0	0	0	0	4.030	4.030	FA	233,270	608,530	02/13/2014	02/13/2026
05569A-AB-5	BP AMI LEASING INC 144A				1FE	2,449,913	103.9580	2,339,055	2,250,000	2,283,190	0	(23,332)	0	0	5.523	4.380	MN	18,295	124,268	08/25/2009	05/08/2019
057224-AY-3	BAKER HUGHES INC				1FE	3,689,130	104.3660	3,130,980	3,000,000	3,079,289	0	(87,403)	0	0	7.500	4.370	MN	28,750	225,000	11/23/2009	11/15/2018
05723K-AC-4	BAKER HUGHES A GE COMPANY LLC			1,2	1FE	500,000	102.1030	510,515	500,000	500,000	0	0	0	0	4.080	4.080	JD	1,133	0	12/06/2017	12/15/2047
058498-AR-7	BALL CORP				3FE	1,552,500	106.5970	1,598,970	1,500,000	1,529,865	0	(6,322)	0	0	5.000	4.470	MS	22,083	75,000	03/06/2014	03/15/2022
058498-AS-5	BALL CORP	LS			3FE	456,250	101.9690	509,845	500,000	471,280	0	4,093	0	0	4.000	5.140	MN	2,556	20,000	01/27/2014	11/15/2023
06051G-EX-3	BANK OF AMERICA CORP				1FE	437,092	100.3840	434,667	433,000	435,739	0	(1,353)	0	0	2.600	1.980	JJ	5,191	5,629	06/20/2017	01/15/2019
06051G-GV-5	BANK OF AMERICA CORP			1,2	1FE	2,586,000	100.2230	2,591,792	2,586,000	2,586,000	0	0	0	0	3.004	3.000	JD	2,374	0	12/20/2017	12/20/2023
06406F-AC-7	BANK OF NEW YORK MELLON CORP			1,2	1FE	2,989,350	97.7400	2,932,200	3,000,000	2,990,923	0	952	0	0	2.800	2.840	MN	13,300	84,000	04/25/2016	05/04/2026
06406H-BP-3	BANK OF NEW YORK M MTN				1FE	2,799,038	104.6550	2,747,194	2,625,000	2,763,967	0	(35,071)	0	0	4.600	1.930	JJ	55,679	60,375	06/16/2017	01/15/2020
06849R-AF-9	BARRICK NORTH AMERICA FINANCE LLC				2FE	513,932	106.0530	607,684	573,000	533,332	0	10,020	0	0	4.400	6.700	MN	2,171	25,212	05/24/2011	05/30/2021
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC				2FE	12,443,000	122.3010	15,287,626	12,500,000	12,448,752	0	1,022	0	0	5.700	5.730	MN	61,354	712,500	05/24/2011	05/30/2041
06850#-AD-6	BARRIERSAFE SOLUTIONS INTERNATIONAL INC			1	2	2,000,000	107.8550	2,157,100	2,000,000	2,000,000	0	0	0	0	4.680	4.680	AO	22,880	95,600	04/03/2014	04/03/2026
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I			1,2	1FE	6,227,188	110.9410	6,933,813	6,250,000	6,227,427	0	239	0	0	4.750	4.770	AO	53,602	148,438	04/19/2017	04/26/2047
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE			1	1	545,705	109.4200	547,100	500,000	537,491	0	(5,781)	0	0	4.890	3.430	AO	4,279	24,450	07/26/2016	10/28/2027
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I			1	1	3,000,000	105.0300	3,150,900	3,000,000	3,000,000	0	0	0	0	4.100	4.100	JD	5,467	123,000	07/07/2015	06/15/2034
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE I			1	1FE	1,600,000	103.2530	1,652,048	1,600,000	1,600,000	0	0	0	0	3.740	3.740	JD	2,660	59,840	07/07/2015	06/15/2027
070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE I			1	1FE	2,900,000	113.2300	3,283,670	2,900,000	2,900,000	0	0	0	0	4.740	4.740	JD	6,109	137,460	07/07/2015	06/15/2044
07177M-AB-9	BAXALTA INC			1,2	2FE	1,321,009	103.3570	1,374,648	1,330,000	1,322,947	0	792	0	0	4.000	4.080	JD	1,182	53,200	06/18/2015	06/23/2025
071813-AX-7	BAXTER INTERNATIONAL INC				2FE	2,505,735	130.7830	2,942,618	2,250,000	2,465,937	0	(5,891)	0	0	6.250	5.450	JD	11,719	140,625	11/05/2009	12/01/2037
07274E-AF-0	BAYER US FINANCE LLC				1FE	3,035,400	100.9320	3,027,960	3,000,000	3,020,347	0	(5,050)	0	0	3.000	2.800	AO	20,750	90,000	11/26/2014	10/08/2021
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE			2	1FE	1,999,925	116.5790	2,098,422	1,800,000	1,991,151	0	(3,664)	0	0	5.259	4.540	MN	12,096	94,662	02/09/2016	11/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07387#-AA-2	BEAR SWAMP FINANCE LP			1	2FE	2,981,328	108.0560	3,221,504	2,981,328	2,981,328	0	0	0	0	4.890	4.690	MJSD	405	185,488	10/08/2015	10/08/2025
075887-BG-3	BECTON DICKINSON & CO			1,2	2FE	500,000	109.5980	547,995	500,000	500,000	0	0	0	0	4.685	4.680	JD	1,041	23,425	12/04/2014	12/15/2044
081437-AF-2	BEMIS CO INC				2FE	388,795	106.5000	415,350	390,000	389,753	0	143	0	0	6.800	6.840	FA	11,050	26,520	07/20/2009	08/01/2019
09247X-AE-1	BLACKROCK INC				1FE	3,112,117	105.2510	3,157,530	3,000,000	3,029,355	0	(14,287)	0	0	5.000	4.450	JD	8,750	150,000	07/11/2011	12/10/2019
09247X-AN-1	BLACKROCK INC				1FE	746,963	101.2180	759,135	750,000	747,155	0	193	0	0	3.200	3.240	MS	7,067	11,133	03/21/2017	03/15/2027
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC	LS		1,2	1FE	7,815,360	99.3700	7,949,600	8,000,000	7,816,356	0	996	0	0	4.000	4.130	AO	79,111	0	09/25/2017	10/02/2047
093712-AC-1	BLOOM ENERGY CORPORATION			1,2	4FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	10.000	10.000	JJ	203,333	0	06/29/2017	07/31/2024
095370-AD-4	BLUE CUBE SPINCO INC			1,2	3FE	1,000,000	120.0330	1,200,330	1,000,000	1,000,000	0	0	0	0	10.000	10.000	AO	21,111	100,000	09/25/2015	10/15/2025
097023-AD-7	BOEING COMPANY				1FE	3,397,725	121.5090	3,037,725	2,500,000	2,769,110	0	(65,564)	0	0	8.750	5.430	FA	82,639	218,750	01/12/2005	08/15/2021
097023-AK-1	BOEING CO				1FE	3,039,680	158.7820	3,175,640	2,000,000	2,954,485	0	(19,522)	0	0	7.875	4.640	AO	33,250	157,500	03/26/2013	04/15/2043
097023-AQ-8	BOEING COMPANY (THE)				1FE	2,749,750	153.1430	3,828,575	2,500,000	2,713,146	0	(3,301)	0	0	7.500	6.780	FA	70,833	187,500	10/09/1998	08/15/2042
097023-AU-9	BOEING COMPANY				1FE	386,060	133.2050	399,618	300,000	375,321	0	(3,594)	0	0	6.125	3.910	FA	6,942	18,375	11/19/2014	02/15/2033
097023-BK-0	BOEING CO			1,2	1FE	1,746,936	99.4860	1,790,765	1,800,000	1,752,473	0	1,990	0	0	3.300	3.500	MS	19,800	59,400	02/18/2015	03/01/2035
097023-BL-8	BOEING CO			1,2	1FE	1,155,432	97.1240	1,165,488	1,200,000	1,157,900	0	887	0	0	3.500	3.700	MS	14,000	42,000	02/18/2015	03/01/2045
097023-BV-6	BOEING CO	LS		1,2	1FE	4,769,600	101.2560	5,062,800	5,000,000	4,773,977	0	4,377	0	0	3.650	3.910	MS	60,833	98,854	02/14/2017	03/01/2047
10103D-AA-4	BOSTON MEDICAL CENTER				2FE	3,217,548	104.0720	3,205,418	3,080,000	3,198,150	0	(11,589)	0	0	4.519	3.970	JJ	69,593	139,185	04/28/2016	07/01/2026
10103D-AB-2	BOSTON MEDICAL CENTER CORP				2FE	600,000	99.5310	597,186	600,000	600,000	0	0	0	0	3.912	3.910	JJ	717	0	12/15/2017	07/01/2028
10567@-AA-0	BRAVES STADIUM COMPANY LLC			1	2FE	15,700,000	98.3470	15,440,479	15,700,000	15,700,000	0	0	0	0	3.770	3.770	MS	149,617	570,516	10/13/2016	09/30/2041
110122-AQ-1	BRISTOL-MYERS SQUIBB CO				1FE	4,387,634	134.5360	5,381,440	4,000,000	4,328,932	0	(8,679)	0	0	6.125	5.450	MN	40,833	245,000	11/05/2009	05/01/2038
110122-AU-2	BRISTOL-MYERS SQUIBB CO	LS			1FE	4,737,277	96.4560	4,928,902	5,110,000	4,776,198	0	8,268	0	0	3.250	3.650	FA	69,198	166,075	12/12/2012	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO			1,2	1FE	1,987,670	115.4640	2,309,280	2,000,000	1,988,442	0	227	0	0	4.500	4.530	MS	30,000	90,000	10/25/2013	03/01/2044
110122-BA-5	BRISTOL-MYERS SQUIBB CO				1FE	1,997,480	99.5290	1,990,580	2,000,000	1,998,291	0	811	0	0	1.600	1.670	FA	11,022	16,000	06/12/2017	02/27/2019
11134L-AE-9	BROADCOM CORPORATION/BROADCOM CAYM	LS		1,2	2FE	2,497,400	99.4710	2,486,775	2,500,000	2,497,709	0	309	0	0	3.625	3.640	JJ	41,788	44,306	01/11/2017	01/15/2024
11134L-AG-4	BROADCOM CORPORATION/BROADCOM CAYM			1,2	2FE	1,991,160	98.6530	1,973,060	2,000,000	1,991,854	0	694	0	0	3.875	3.920	JJ	35,736	37,889	01/11/2017	01/15/2027
111621-AM-0	BROCADE COMMUNICATIONS SYSTEMS IN			1,2	3FE	70,000	102.0610	71,443	70,000	70,000	0	0	0	0	4.625	4.620	JJ	1,493	3,238	01/16/2013	01/15/2023
11283#-AE-1	BROOKFIELD POWER NEW YORK FINANCE			1	2FE	12,500,000	105.3120	13,164,000	12,500,000	12,500,000	0	0	0	0	4.290	4.290	JD	19,365	0	12/18/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC			1	2FE	6,500,000	106.2070	6,903,455	6,500,000	6,500,000	0	0	0	0	4.398	4.390	MJSD	794	134,994	07/10/2017	07/10/2032
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1FE	3,400,000	113.6760	3,864,984	3,400,000	3,400,000	0	0	0	0	4.504	4.500	MS	47,217	153,136	03/07/2016	03/10/2046
115637-AL-4	BROWN-FORMAN CORPORATION			1,2	1FE	5,785,980	98.6970	5,675,078	5,750,000	5,781,960	0	(805)	0	0	3.750	3.710	JJ	99,427	215,625	04/28/2015	01/15/2043
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			1,2	3FE	1,035,000	104.5780	1,045,780	1,000,000	1,023,595	0	(4,202)	0	0	5.375	4.820	MN	6,868	53,750	02/18/2015	11/15/2024
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA			1,2	3FE	2,435,000	106.7790	2,600,069	2,435,000	2,435,000	0	0	0	0	6.000	6.000	AO	30,843	146,100	09/22/2015	10/15/2025
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	24,922,000	124.6990	31,174,750	25,000,000	24,930,873	0	1,441	0	0	5.400	5.420	JD	112,500	1,350,000	05/16/2011	06/01/2041
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC	LS		1,2	1FE	4,035,800	103.6610	4,146,440	4,000,000	4,028,131	0	(3,861)	0	0	3.400	3.270	MS	45,333	136,000	12/08/2015	09/01/2024
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORPO				1FE	4,235,609	130.7510	5,230,040	4,000,000	4,148,977	0	(9,711)	0	0	6.700	6.210	FA	111,667	268,000	02/05/2008	08/01/2028
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE CORPO	LS			1FE	3,268,204	134.2790	4,193,533	3,123,000	3,247,533	0	(3,611)	0	0	6.150	5.790	MN	32,011	192,065	12/08/2010	05/01/2037
124857-AF-0	CBS CORP			1,2	2FE	10,624,250	119.1320	11,913,200	10,000,000	10,574,595	0	(12,992)	0	0	5.900	5.450	AO	124,556	590,000	10/23/2013	10/15/2040
124857-AN-3	CBS CORP	LS		1,2	2FE	1,974,020	101.9220	2,038,440	2,000,000	1,975,300	0	448	0	0	4.600	4.680	JJ	42,422	92,000	01/07/2015	01/15/2045
1248EP-BB-8	CCO HOLDINGS LLC			1,2	3FE	481,250	101.7030	508,515	500,000	490,667	0	2,575	0	0	5.250	5.890	MS	7,729	26,250	01/13/2014	03/15/2021
12513G-BC-2	CDW LLC / CDW FINANCE CORP			1,2	3FE	194,925	103.6170	202,053	195,000	194,932	0	7	0	0	5.000	5.000	MS	3,250	4,848	03/22/2017	09/01/2025
12527G-AE-3	CF INDUSTRIES INC				3FE	3,989,920	98.3070	3,932,280	4,000,000	3,990,525	0	162	0	0	5.375	5.390	MS	63,306	215,000	03/06/2014	03/15/2044
12527G-AF-0	CF INDUSTRIES INC	LS			3FE	11,882,750	101.8200	11,709,301	11,500,000	11,838,708	0	(13,692)	0	0	5.150	4.880	MS	174,385	592,250	09/17/2014	03/15/2034
12527G-AG-8	CF INDUSTRIES INC				2FE	249,633	101.0220	252,555	250,000	249,710	0	70	0	0	3.400	3.430	JD	708	8,736	11/10/2016	12/01/2021
12527G-AH-6	CF INDUSTRIES INC				2FE	248,463	104.4780	261,195	250,000	248,604	0	127	0	0	4.500	4.570	JD	938	11,563	11/10/2016	12/01/2026
125509-BT-5	CIGNA CORP			1,2	2FE	1,998,680	121.0680	2,421,360	2,000,000	1,998,680	0	0	0	0	5.375	5.380	FA	40,611	107,500	11/03/2011	02/15/2042
126117-AR-1	CNA FINANCIAL CORP				2FE	408,467	109.3610	448,380	410,000	409,365	0	153	0	0	5.750	5.790	FA	8,906	23,575	02/09/2011	08/15/2021
126408-GK-3	CSX CORP				2FE	8,314,808	130.9610	9,560,153	7,300,000	8,175,920	0	(27,441)	0	0	6.150	5.130	MN	74,825	448,950	07/09/2012	05/01/2037
126408-GS-6	CSX CORP				2FE	6,967,254	132.4240	7,390,583	5,581,000	6,813,841	0	(31,034)	0	0	6.220	4.620	AO	58,821	347,138	07/09/2012	04/30/2040
126408-GY-3	CSX CORPORATION	LS		1,2	2FE	9,963,500	104.1600	10,416,000	10,000,000	9,966,507	0	700	0	0	4.100	4.120	MS	120,722	410,000	10/17/2012	03/15/2044
126408-GZ-0	CSX CORP	LS		1,2	2FE	517,206	103.8740	519,370	500,000	511,597	0	(1,863)	0	0	3.700	3.240	MN	3,083	18,500	11/19/2014	11/01/2023
126408-HA-4	CSX CORP			1,2	2FE	14,900,550	106.7890	16,018,350	15,000,000	14,904,070	0	1,012	0	0	4.500	4.530	FA	281,250	675,000	07/16/2014	08/01/2054
126408-HF-3	CSX CORP			1,2	2FE	1,832,640	99.6840	1,993,680	2,000,000	1,835,642	0	2,966	0	0	3.800	4.300	MN	12,667	78,744	12/21/2016	11/01/2046
12656*-AL-6	CSLB HOLDINGS INC			1	1	100,000	96.1000	96,100	100,000	100,000	0	0	0	0	2.970	2.970	AO	644	2,970	10/13/2016	10/13/2028
12656*-AM-4	CSLB HOLDINGS INC			1	1	100,000	95.0800	95,080	100,000	100,000	0	0	0	0	3.120	3.120	AO	676	3,120	10/13/2016	10/13/2031
126650-BJ-8	CVS CAREMARK CORP				2FE	4,784,300	119.0180	5,950,900	5,000,000	4,864,069	0	10,114	0	0	6.250	6.640	JD	26,042	312,500	07/11/2007	06/01/2027
126650-BR-0	CVS CAREMARK CORP				2FE	12,144,485	125.8570	14,244,607	11,318,000	12,050,273	0	(18,229)	0	0	6.125	5.590	MS	204,117	693,228	07/09/2012	09/15/2039
126650-CD-0	CVS CAREMARK CORP			1,2	2FE	199,612	116.1050	232,210	200,000	199,636	0	6	0	0	5.300	5.310	JD	766	10,600	12/02/2013	12/05/2043
126650-CQ-1	CVS HEALTH CORP			1,2	2FE	250,000	107.0740	267,685	250,000	250,000	0	0	0	0	4.750	4.750	JD	990	11,875	11/06/2014	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CS-7	CVS HEALTH CORP			1,2	2FE	1,303,750	108.7750	1,359,688	1,250,000	1,289,945	0	(5,065)	0	0	5.000	4.430	JD	5,208	62,500	02/20/2015	12/01/2024
12673P-AJ-4	CA INC	LS		1,2	2FE	1,000,000	104.4530	1,044,530	1,000,000	1,000,000	0	0	0	0	4.700	4.700	MS	13,839	23,239	03/15/2017	03/15/2027
128195-AP-9	CALATLANTIC GROUP INC			1,2	3FE	50,000	103.4310	51,716	50,000	50,000	0	0	0	0	5.000	5.000	JD	111	1,292	06/16/2017	06/15/2027
131347-CA-2	CALPINE CORP			1,2	3FE	514,600	103.1810	511,778	496,000	502,598	0	(3,321)	0	0	6.000	5.230	JJ	13,723	29,760	01/15/2014	01/15/2022
134429-AZ-2	CAMPBELL SOUP COMPANY	LS			2FE	1,578,200	95.9280	1,918,560	2,000,000	1,607,312	0	7,726	0	0	3.800	5.220	FA	31,456	76,000	12/06/2013	08/02/2042
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION			1,2	2FE	2,492,725	99.6420	2,491,050	2,500,000	2,492,899	0	174	0	0	3.300	3.340	AO	13,979	0	10/26/2017	10/30/2024
14042E-5V-8	CAPITAL ONE FINANCIAL CORP			1,2	2FE	2,010,340	100.1240	2,002,480	2,000,000	2,005,203	0	(5,137)	0	0	2.350	1.860	FA	17,494	23,500	06/12/2017	08/17/2018
14149Y-BL-1	CARDINAL HEALTH INC				2FE	3,002,280	99.3970	2,981,910	3,000,000	3,001,661	0	(619)	0	0	1.948	1.900	JD	2,760	29,545	06/06/2017	06/14/2019
14149Y-BM-9	CARDINAL HEALTH INC	LS		1,2	2FE	7,000,000	99.6190	6,973,330	7,000,000	7,000,000	0	0	0	0	4.368	4.360	JD	13,589	155,428	06/01/2017	06/15/2047
141781-AY-0	CARGILL INC				1FE	2,704,905	105.4130	2,767,117	2,625,000	2,655,902	0	(8,423)	0	0	4.307	3.930	MN	14,760	113,059	07/11/2011	05/14/2021
141781-BF-0	CARGILL INC				1FE	19,664,300	117.5990	22,126,252	18,815,000	19,634,416	0	(14,535)	0	0	4.760	4.480	MN	94,535	895,594	11/23/2015	11/23/2045
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC			1	2FE	4,900,000	99.7910	4,889,759	4,900,000	4,900,000	0	0	0	0	4.120	4.120	MJSD	561	110,073	09/29/2017	10/31/2038
14313*-AA-1	CARMAX AUTO SUPERSTORES INC			1	2	100,000	102.2290	102,229	100,000	100,000	0	0	0	0	3.860	3.860	AO	686	3,860	06/22/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES INC			1	2	800,000	103.7910	830,328	800,000	800,000	0	0	0	0	4.170	4.170	AO	5,931	33,360	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC			1	2	1,300,000	104.0690	1,352,897	1,300,000	1,300,000	0	0	0	0	4.270	4.270	AO	9,868	55,510	06/22/2016	04/27/2028
144141-CY-2	CAROLINA POWER & LIGHT COMPANY				1FE	8,498,162	137.7370	10,027,254	7,280,000	8,303,146	0	(28,107)	0	0	6.300	5.170	AO	114,660	458,640	09/02/2009	04/01/2038
144141-DA-3	CAROLINA POWER & LIGHT CO			1,2	1FE	1,357,661	101.9050	1,385,908	1,360,000	1,359,051	0	239	0	0	3.000	3.020	MS	12,013	40,800	09/12/2011	09/15/2021
14456#-AB-2	CARRIX INC			1	2Z	250,000	106.6410	266,603	250,000	250,000	0	0	0	0	5.060	5.060	JJ	5,728	0	07/19/2017	07/31/2029
147528-E#-6	CASEYS GENERAL STORES INC			1	2	3,200,000	103.9560	3,326,592	3,200,000	3,200,000	0	0	0	0	3.670	3.670	JD	4,567	117,440	06/17/2013	06/17/2028
147528-F#-5	CASEYS GENERAL STORES INC			1	2	500,000	103.6120	518,060	500,000	500,000	0	0	0	0	3.720	3.720	AO	3,255	18,600	10/28/2016	10/28/2031
147528-F*-9	CASEYS GENERAL STORES INC			1	2	1,000,000	104.4650	1,044,650	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	1,458	37,500	12/17/2013	12/17/2028
147528-F@-7	CASEYS GENERAL STORES INC			1	2	500,000	103.1140	515,570	500,000	500,000	0	0	0	0	3.650	3.650	MN	2,991	18,250	05/02/2016	05/02/2031
147528-G*-8	CASEYS GENERAL STORES INC.			1	2	250,000	102.9220	257,305	250,000	250,000	0	0	0	0	3.510	3.510	JD	439	4,388	06/13/2017	06/13/2025
147528-G@-6	CASEYS GENERAL STORES INC.			1	2	250,000	104.1150	260,288	250,000	250,000	0	0	0	0	3.770	3.770	FA	3,377	0	08/22/2017	08/22/2028
149123-BS-9	CATERPILLAR INC				1FE	4,490,505	125.6700	5,655,195	4,500,000	4,491,547	0	182	0	0	5.200	5.210	MN	22,100	234,000	05/24/2011	05/27/2041
149123-BV-2	CATERPILLAR INC				1FE	1,209,326	104.7840	1,273,126	1,215,000	1,212,814	0	589	0	0	3.900	3.950	MN	4,475	47,385	05/24/2011	05/27/2021
14912L-4E-8	CATERPILLAR FINANC MTN				1FE	1,489,725	105.5260	1,319,075	1,250,000	1,284,737	0	(29,529)	0	0	7.150	4.570	FA	33,764	89,375	11/17/2009	02/15/2019
14913Q-AC-3	CATERPILLAR FINANCIAL SERVICES COR				1FE	2,000,000	100.0420	2,000,840	2,000,000	2,000,000	0	0	0	0	1.688	1.680	MJSD	2,439	14,732	06/01/2017	12/06/2018
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			2	2FE	564,216	95.1580	570,948	600,000	566,845	0	859	0	0	4.350	4.730	MN	4,350	26,100	06/10/2014	11/01/2042
14916R-AF-1	CATHOLIC HEALTH INITIATIVES				2FE	6,444,328	103.5540	6,130,397	5,920,000	6,339,438	0	(68,448)	0	0	4.200	2.810	FA	103,600	248,640	08/02/2016	08/01/2023
15005#-AA-7	CED UPTON COUNTY SOLAR LLC			1	2	2,200,000	106.5650	2,344,430	2,200,000	2,200,000	0	0	0	0	4.450	4.450	JD	77,776	0	03/16/2017	06/30/2042
151020-AE-4	CELGENE CORP				2FE	2,415,965	103.7800	2,594,500	2,500,000	2,471,491	0	9,398	0	0	3.950	4.380	AO	20,847	98,750	04/28/2011	10/15/2020
151020-AU-8	CELGENE CORP			1,2	2FE	1,509,000	113.7420	1,706,130	1,500,000	1,508,669	0	(149)	0	0	5.000	4.960	FA	28,333	75,000	08/11/2015	08/15/2045
15135B-AH-4	CENTENE ESCROW CORP			1,2	3FE	365,000	106.3350	388,123	365,000	365,000	0	0	0	0	6.125	6.120	FA	8,446	22,356	01/28/2016	02/15/2024
15189W-AH-3	CENTERPOINT ENERGY INC			1,2	2FE	9,705,221	128.0800	10,246,400	8,000,000	9,515,491	0	(38,191)	0	0	5.850	4.500	JJ	215,800	468,000	07/09/2012	01/15/2041
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRI			1,2	1FE	3,781,800	100.6220	4,024,880	4,000,000	3,803,654	0	4,722	0	0	3.550	3.860	FA	59,167	142,000	01/08/2013	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI			1,2	1FE	2,275,275	116.3430	2,675,889	2,300,000	2,276,921	0	449	0	0	4.500	4.560	AO	25,875	103,500	03/12/2014	04/01/2044
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORPO				2FE	1,095,000	126.3590	1,389,949	1,100,000	1,095,795	0	112	0	0	6.250	6.280	FA	28,646	68,750	05/21/2007	02/01/2037
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP			1,2	3FE	75,000	102.0160	76,512	75,000	75,000	0	0	0	0	5.250	5.250	AO	1,127	0	09/12/2017	10/01/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L	LS		1,2	3FE	271,925	103.0430	278,216	270,000	271,845	0	(80)	0	0	5.125	5.020	JD	8,572	0	05/15/2017	06/30/2027
165167-CQ-8	CHESAPEAKE ENERGY CORPORATION	LS		1,2	4FE	692,640	107.7500	1,913,640	1,776,000	825,626	0	79,787	0	0	8.000	29.020	JD	6,315	142,080	02/29/2016	12/15/2022
166764-AT-7	CHEVRON CORP			1,2	1FE	1,800,000	99.8970	1,798,146	1,800,000	1,800,000	0	0	0	0	2.411	2.410	MS	14,225	43,398	02/24/2015	03/03/2022
16876A-AA-2	CINCINNATI CHILDREN S HOSPITAL MED				1FE	795,000	108.8770	865,580	795,000	795,000	0	0	0	0	4.268	4.260	MN	4,336	33,931	10/30/2014	05/15/2044
171232-AQ-4	CHUBB CORPORATION				1FE	7,124,606	133.4010	9,338,139	7,000,000	7,109,888	0	(3,312)	0	0	6.000	5.850	MN	58,333	420,000	12/08/2010	05/11/2037
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	100,000	100.1450	100,145	100,000	100,000	0	0	0	0	3.430	3.430	MS	1,010	1,696	03/17/2017	03/15/2037
171340-AL-6	CHURCH & DWIGHT CO INC			1,2	2FE	893,412	100.5080	904,572	900,000	893,467	0	55	0	0	3.950	3.990	FA	15,405	0	07/20/2017	08/01/2047
172070-BT-0	CINCINNATI GAS & ELECTRIC CO				2FE	2,501,217	121.8910	2,315,929	1,900,000	2,280,692	0	(43,718)	0	0	6.900	3.770	JD	10,925	131,100	07/09/2012	06/01/2025
172070-CP-7	DUKE ENERGY OHIO INC				2FE	1,389,938	117.1970	1,464,963	1,250,000	1,384,651	0	(5,287)	0	0	5.400	4.430	JD	3,000	67,500	02/03/2017	06/15/2033
172070-CQ-5	CINCINNATI GAS & ELEC CO				2FE	4,637,000	117.5470	4,701,880	4,000,000	4,561,007	0	(25,490)	0	0	5.375	4.130	JD	9,556	215,000	11/19/2014	06/15/2033
17275R-AD-4	CISCO SYSTEMS INC				1FE	7,181,518	136.5640	8,193,840	6,000,000	7,091,930	0	(30,282)	0	0	5.900	4.550	FA	133,733	354,000	11/19/2014	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC				1FE	2,194,649	103.2000	2,167,200	2,100,000	2,113,352	0	(11,375)	0	0	4.950	4.360	FA	39,270	103,950	09/01/2009	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC				1FE	5,103,800	132.2990	6,614,950	5,000,000	5,091,209	0	(2,129)	0	0	5.500	5.350	JJ	126,806	275,000	01/20/2011	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC				1FE	3,737,230	104.5910	3,660,685	3,500,000	3,689,323	0	(47,907)	0	0	4.450	1.730	JJ	71,818	77,875	06/16/2017	01/15/2020
172967-CT-6	CITIGROUP INC				2FE	5,029,000	121.8550	6,092,750	5,000,000	5,024,615	0	(836)	0	0	5.850	5.800	JD	16,250	292,500	04/20/2011	12/11/2034
172967-EP-2	C 6 7/8 03/05/38	LS			2FE	9,413,317	136.7510	11,391,358	8,330,000	9,277,552	0	(23,970)	0	0	6.875	5.900	MS	184,533	572,688	04/20/2011	03/05/2038
172967-ES-6	CITIGROUP INC	LS			2FE	4,480,594	101.4770	4,059,080	4,000,000	4,039,055	0	(102,845)	0	0	6.125	3.450	MN	31,306	245,000	11/19/2014	05/15/2018
172967-FF-3	CITIGROUP INC				2FE	1,581,090	107.1390	1,607,085	1,500,000	1,526,831	0	(9,479)	0	0	5.375	4.630	FA	31,802	80,625	07/06/2011	08/09/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-JU-6	CITIGROUP INC	LS			2FE	5,791,590	113.7490	6,597,442	5,800,000	5,791,923	0	142	0	0	4.650	4.650	JJ	113,124	269,700	07/23/2015	07/30/2045
172967-LN-9	CITIGROUP INC			1,2	2FE	5,000,000	100.6230	5,031,150	5,000,000	5,000,000	0	0	0	0	2.314	2.310	JAJO	22,183	28,910	07/17/2017	07/24/2023
17325F-AF-5	CITIBANK NA			1,2	1FE	2,499,950	99.2930	2,482,325	2,500,000	2,499,973	0	23	0	0	1.850	1.850	MS	13,233	0	09/13/2017	09/18/2019
17401Q-AN-1	CITIZENS BANK NA			1,2	2FE	1,997,240	99.1980	1,983,960	2,000,000	1,997,389	0	149	0	0	2.250	2.290	AO	7,500	0	10/30/2017	10/30/2020
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI			1	1	100,000	102.0830	102,083	100,000	100,000	0	0	0	0	3.870	3.870	MN	645	1,935	05/01/2017	05/01/2029
184496-AJ-6	CLEAN HARBORS INC	LS		1,2	3FE	444,725	101.2230	434,247	429,000	430,816	0	(3,013)	0	0	5.250	4.500	FA	9,384	23,801	12/13/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC.	LS		1,2	3FE	90,000	101.1090	90,998	90,000	90,000	0	0	0	0	5.125	5.120	JD	384	4,613	11/28/2012	06/01/2021
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FU			1	1FE	506,624	104.5120	529,483	506,624	506,624	0	0	0	0	4.510	4.510	AO	4,824	22,849	10/15/2013	10/15/2023
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FU			1	1FE	339,652	105.9710	359,933	339,652	339,652	0	0	0	0	4.660	4.660	AO	3,341	15,828	10/15/2013	10/15/2025
184692-C*-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC			1	1FE	654,905	102.9030	673,917	654,905	654,905	0	0	0	0	4.200	4.200	AO	4,661	27,506	04/30/2014	04/30/2026
185508-A#-5	CLECO POWER LLC			1	2	1,400,000	102.2900	1,432,060	1,400,000	1,400,000	0	0	0	0	3.680	3.680	MN	6,583	51,520	12/15/2015	11/15/2025
191216-AF-7	COCA-COLA CO				1FE	1,300,086	151.1460	1,360,314	900,000	1,298,847	0	(452)	0	0	7.375	5.070	JJ	28,025	66,375	11/19/2014	07/29/2093
191219-AX-2	COCA-COLA ENTERPRISES INC				1FE	3,165,204	142.1560	4,179,386	2,940,000	3,126,354	0	(5,179)	0	0	6.700	6.120	AO	41,585	206,535	05/09/2008	10/15/2036
191219-BC-7	COCA-COLA ENTERPRISES INC				1FE	3,191,712	143.5330	4,593,056	3,200,000	3,193,063	0	160	0	0	6.750	6.760	JJ	99,600	227,200	12/18/2008	01/15/2038
19416Q-EK-2	COLGATE-PALMOLIVE CO	LS		1,2	1FE	1,986,360	102.2830	2,045,660	2,000,000	1,986,461	0	101	0	0	3.700	3.730	FA	30,833	0	07/24/2017	08/01/2047
195869-AD-4	COLONIAL PIPELINE COMPANY 144A				1FE	4,937,904	140.9320	7,046,600	5,000,000	4,956,538	0	4,075	0	0	8.375	8.480	MN	69,792	418,750	12/01/2004	11/01/2030
195869-AG-7	COLONIAL PIPELINE CO 144A				1FE	4,960,760	141.9870	5,679,480	4,000,000	4,758,647	0	(33,699)	0	0	7.630	5.670	MN	26,281	305,200	12/08/2010	04/15/2032
20030N-AF-8	COMCAST CORPORATION				1FE	2,626,276	124.8650	3,465,004	2,775,000	2,650,585	0	3,925	0	0	5.650	6.070	JD	6,968	156,788	12/08/2010	06/15/2035
20030N-AX-9	COMCAST CORPORATION				1FE	1,157,100	135.1700	1,622,040	1,200,000	1,163,280	0	830	0	0	6.400	6.670	MN	9,813	76,800	05/13/2008	05/15/2038
20030N-AZ-4	COMCAST CORPORATION				1FE	3,039,600	105.1820	3,155,460	3,000,000	3,007,460	0	(4,645)	0	0	5.700	5.520	JJ	85,500	171,000	07/08/2009	07/01/2019
200339-DX-4	COMERICA BANK				1FE	5,009,400	102.9690	5,148,450	5,000,000	5,007,457	0	(829)	0	0	4.000	3.970	JJ	85,556	200,000	07/24/2015	07/27/2025
202795-HG-8	COMMONWEALTH EDISON COMPANY				1FE	4,000,988	125.4400	5,017,600	4,000,000	4,000,988	0	0	0	0	5.875	5.870	FA	97,917	235,000	12/01/2004	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1FE	1,449,057	130.9100	1,538,193	1,175,000	1,441,881	0	(7,176)	0	0	5.900	4.110	MS	20,412	34,663	03/31/2017	03/15/2036
202795-JA-9	COMMONWEALTH EDISON COMPANY			1,2	1FE	7,486,650	103.5650	7,767,375	7,500,000	7,488,042	0	287	0	0	3.800	3.810	AO	71,250	285,000	09/24/2012	10/01/2042
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC			1,2	3FE	548,413	100.0250	555,139	555,000	548,696	0	283	0	0	5.000	5.150	MS	8,171	5,182	11/14/2017	03/15/2027
205887-AX-0	CONAGRA INC.				2FE	4,918,458	138.5750	5,543,000	4,000,000	4,707,795	0	(35,730)	0	0	8.250	6.210	MS	97,167	330,000	12/08/2010	09/15/2030
20605P-AJ-0	CONCHO RESOURCES INC	LS		1,2	2FE	3,491,215	109.0950	3,818,325	3,500,000	3,491,264	0	49	0	0	4.875	4.890	AO	45,026	0	09/13/2017	10/01/2047
207597-DV-4	CONNECTICUT LIGHT AND POWER CO				1FE	5,513,160	133.9460	6,358,417	4,747,000	5,448,553	0	(20,259)	0	0	6.350	5.080	JD	25,120	301,435	03/14/2017	06/01/2036
207597-DX-0	CONNECTICUT LIGHT AND POWER CO				1FE	4,067,200	127.9060	5,116,240	4,000,000	4,057,571	0	(1,649)	0	0	5.750	5.620	MS	76,667	230,000	12/08/2010	03/01/2037
207597-ED-3	CONNECTICUT LIGHT AND POWER CO				1FE	1,250,900	101.1980	1,264,975	1,250,000	1,250,036	0	(106)	0	0	5.650	5.640	MN	11,771	70,625	05/22/2008	05/01/2018
207597-EG-6	CONNECTICUT LIGHT AND POWER CO	LS		1,2	1FE	6,597,490	112.6040	7,319,260	6,500,000	6,596,700	0	(790)	0	0	4.300	4.200	AO	59,006	258,000	08/08/2017	04/15/2044
208251-AE-8	CONOCO INC				1FE	2,782,342	131.6750	2,588,731	1,966,000	2,578,446	0	(43,363)	0	0	6.950	3.570	AO	28,846	136,637	12/11/2012	04/15/2029
20825C-AF-1	CONOCOPHILLIPS				1FE	368,880	124.1390	372,417	300,000	360,179	0	(2,915)	0	0	5.900	4.080	AO	3,737	17,700	11/19/2014	10/15/2032
209111-EH-2	CON EDISON CO OF NY				1FE	996,590	120.8230	1,208,230	1,000,000	997,433	0	90	0	0	5.300	5.320	MS	17,667	53,000	03/07/2005	03/01/2035
209111-FA-6	CONSOLIDATED EDISON CO OF NEW YORK				1FE	1,056,240	130.6340	1,306,340	1,000,000	1,049,591	0	(1,127)	0	0	5.700	5.310	JD	2,533	57,000	01/25/2011	06/15/2040
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK			1,2	1FE	30,784,240	105.4990	32,704,997	31,000,000	30,804,271	0	4,453	0	0	3.950	3.990	MS	408,167	1,224,500	02/25/2013	03/01/2043
21036P-AH-1	CONSTELLATION BRANDS INC				2FE	667,000	112.3300	730,145	650,000	659,714	0	(1,976)	0	0	6.000	5.590	MN	6,500	39,000	01/14/2014	05/01/2022
21036P-AL-2	CONSTELLATION BRANDS INC	LS			2FE	287,250	106.0530	318,162	300,000	292,013	0	1,285	0	0	4.250	4.820	MN	2,125	12,750	01/14/2014	05/01/2023
210371-AF-7	CONSTELLATION ENERGY GROUP INC				2FE	2,731,770	131.5660	2,960,235	2,250,000	2,592,986	0	(14,904)	0	0	7.600	5.990	AO	42,750	171,000	01/06/2005	04/01/2032
210518-CL-8	CONSUMERS ENGERGY				1FE	3,167,160	107.5620	3,226,860	3,000,000	3,045,220	0	(18,236)	0	0	5.650	4.940	AO	35,783	169,500	02/10/2010	04/15/2020
210518-CP-9	CONSUMERS ENERGY CO				1FE	266,548	127.9490	255,898	200,000	259,796	0	(2,400)	0	0	5.800	3.510	MS	3,416	11,600	01/29/2015	09/15/2035
210518-DA-1	CONSUMERS ENERGY COMPANY	LS		1,2	1FE	4,979,100	107.3840	5,369,200	5,000,000	4,979,257	0	157	0	0	3.950	3.970	JJ	91,069	78,451	02/15/2017	07/15/2047
212168-AA-6	CONTINENTAL WIND LLC			1	2FE	11,748,735	98.5710	11,530,921	11,698,086	11,741,194	0	(3,994)	0	0	6.000	5.930	FA	235,911	701,885	05/15/2014	02/28/2033
219350-AV-7	CORNING INC				2FE	3,281,391	123.8440	3,343,788	2,700,000	3,242,013	0	(13,866)	0	0	5.750	4.340	FA	58,650	155,250	01/07/2015	08/15/2040
219350-AX-3	CORNING INC				2FE	2,112,060	110.3940	2,207,880	2,000,000	2,101,454	0	(3,340)	0	0	4.700	4.300	MS	27,678	94,000	08/20/2014	03/15/2037
224044-BV-8	COX COMMUNICATIONS INC 144A				2FE	8,001,436	140.7430	9,359,410	6,650,000	7,887,136	0	(26,171)	0	0	8.375	6.700	MS	185,646	556,938	04/20/2016	03/01/2039
224044-CC-9	COX COMMUNICATIONS INC			1,2	2FE	7,990,000	94.4190	7,553,520	8,000,000	7,991,598	0	173	0	0	4.500	4.500	JD	1,000	360,000	04/24/2013	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC			1,2	2FE	299,892	101.7930	305,379	300,000	299,931	0	3	0	0	4.800	4.800	FA	6,000	14,400	12/01/2014	02/01/2035
224044-CK-1	COX COMMUNICATIONS INC			1,2	2FE	1,292,018	100.9520	1,312,376	1,300,000	1,292,080	0	62	0	0	4.600	4.630	FA	23,920	0	07/24/2017	08/15/2047
22541L-AE-3	CREDIT SUISSE (USA) INC				1FE	1,272,106	137.6400	1,837,494	1,335,000	1,289,150	0	(217)	0	0	7.125	7.290	JJ	43,860	95,119	11/19/2014	07/15/2032
228189-AB-2	CROWN AMERICAS LLC				4FE	1,175,750	102.0210	1,183,444	1,160,000	1,170,667	0	(1,862)	0	0	4.500	4.290	JJ	24,070	52,200	02/18/2015	01/15/2023
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP				2FE	498,375	109.4630	547,315	500,000	499,001	0	169	0	0	5.250	5.290	JJ	12,104	26,250	01/23/2014	01/15/2023
231021-AQ-9	CUMMINS INC	LS		1,2	1FE	692,266	118.9660	735,210	618,000	687,695	0	(1,540)	0	0	4.875	4.150	AO	7,532	30,128	11/19/2014	10/01/2043
231021-AR-7	CUMMINS INC			1,2	1FE	497,010	105.3550	526,775	500,000	498,153	0	283	0	0	3.650	3.720	AO	4,563	18,250	09/19/2013	10/01/2023
23325P-A@-3	DNP SELECT INCOME FUND			1	1FE	1,000,000	97.0580	970,580	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JJ	13,250	30,000	07/22/2016	07/22/2026
23338V-AE-6	DTE ELECTRIC CO			1,2	1FE	5,237,715	103.0520	5,410,282	5,250,000	5,238,397	0	244	0	0	3.700	3.710	MS	57,196	194,250	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO			1,2	1FE	3,497,410	103.0770	3,607,695	3,500,000	3,497,537	0	48	0	0	3.700	3.700	JD	10,792	129,500	05/10/2016	06/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23338V-AG-1	DTE ELECTRIC CO			1,2	1FE	2,748,515	103.8510	2,855,903	2,750,000	2,748,538	0	23	0	0	3.750	3.750	FA	40,677	0	07/31/2017	08/15/2047
237194-AH-8	DARDEN RESTAURANTS INC				2FE	6,640,065	133.3840	8,203,116	6,150,000	6,579,895	0	(11,459)	0	0	6.800	6.170	AO	88,287	418,200	07/09/2012	10/15/2037
23918K-AP-3	DAVITA INC	LS		1,2	4FE	185,000	102.8640	190,300	185,000	185,000	0	0	0	0	5.750	5.750	FA	4,019	10,638	08/14/2012	08/15/2022
244199-BA-2	DEERE & CO				1FE	4,778,049	138.8110	5,885,586	4,240,000	4,651,323	0	(20,675)	0	0	7.125	6.020	MS	99,022	302,100	12/08/2010	03/03/2031
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	164,823	104.9190	173,118	165,000	164,930	0	18	0	0	3.900	3.910	JJ	3,021	6,435	07/07/2011	07/12/2021
24422E-TS-8	JOHN DEERE CAPITAL CORP				1FE	2,500,114	99.2430	2,481,075	2,500,000	2,500,094	0	(20)	0	0	1.950	1.940	JD	1,219	24,375	06/19/2017	06/22/2020
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON			1	2FE	462,645	101.9490	471,662	462,645	462,645	0	0	0	0	3.820	3.820	MN	2,307	17,673	11/14/2014	11/14/2034
24618#-AJ-9	DELAWARE NORTH COMPANIES INC			1	2	100,000	98.0750	98,075	100,000	100,000	0	0	0	0	3.650	3.650	JD	162	3,650	12/15/2016	12/15/2031
24618#-AL-4	DELAWARE NORTH COMPANIES INC			1	2Z	3,800,000	103.2050	3,921,790	3,800,000	3,800,000	0	0	0	0	4.290	4.290	JD	4,981	0	12/20/2017	12/20/2032
247138-AE-6	DELOITTE & TOUCHE USA LLP PRVT			1	1	2,541,380	119.6370	2,392,740	2,000,000	2,443,456	0	(40,206)	0	0	7.330	4.300	MN	16,696	146,600	06/25/2015	11/20/2026
247158-AK-0	DELOITTE & TOUCHE USA LLP			1	1	7,300,000	105.0670	7,669,891	7,300,000	7,300,000	0	0	0	0	4.350	4.350	MN	38,812	317,550	11/17/2011	11/17/2023
247361-ZJ-0	DELTA AIR LINES INC	LS		1,2	2FE	4,999,300	101.7070	5,085,351	5,000,000	4,999,407	0	107	0	0	3.625	3.620	MS	53,368	91,128	03/09/2017	03/15/2022
250847-EA-4	DETROIT EDISON				1FE	2,238,305	126.9630	2,300,570	1,812,000	2,217,643	0	(11,596)	0	0	5.700	4.040	AO	25,821	103,284	03/16/2017	10/01/2037
250847-EB-2	DETROIT EDISON CO				1FE	4,771,857	137.1740	4,938,290	3,600,000	4,737,890	0	(33,967)	0	0	6.625	4.150	JD	19,875	238,500	03/31/2017	06/01/2036
251799-AA-0	DEVON ENERGY CORPORATION				2FE	2,766,753	137.7200	3,098,722	2,250,000	2,650,243	0	(17,211)	0	0	7.950	6.070	AO	37,763	178,875	08/17/2009	04/15/2032
25271C-AN-2	DIAMOND OFFSHORE DRILLING INC.			1,2	4FE	4,538,153	73.0000	4,872,750	6,675,000	4,572,888	0	19,188	0	0	4.875	7.550	MN	54,234	325,406	02/29/2016	11/01/2043
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	2FE	1,224,645	104.1910	1,276,352	1,225,000	1,224,765	0	62	0	0	4.420	4.420	JD	2,406	54,145	05/17/2016	06/15/2021
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	2FE	3,998,080	110.2350	4,409,414	4,000,000	3,998,441	0	138	0	0	6.020	6.020	JD	10,702	240,800	05/17/2016	06/15/2026
25272K-AU-7	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	3FE	100,000	103.7500	103,750	100,000	100,000	0	0	0	0	5.875	5.870	JD	261	5,875	06/08/2016	06/15/2021
25272K-AW-3	DIAMOND 1 FINANCE CORP	LS		1,2	3FE	100,000	109.1670	109,167	100,000	100,000	0	0	0	0	7.125	7.120	JD	317	7,125	06/08/2016	06/15/2024
254010-AB-7	DIGNITY HEALTH				1FE	924,748	97.7210	962,552	985,000	928,358	0	1,150	0	0	4.500	4.900	MN	7,388	44,325	09/18/2014	11/01/2042
254010-AE-1	DIGNITY HEALTH				1FE	1,991,975	106.3900	2,026,730	1,905,000	1,991,757	0	(153)	0	0	5.267	5.010	MN	16,723	60,834	06/28/2017	11/01/2064
25468P-CK-0	WALT DISNEY COMPANY (THE)	LS			1FE	1,145,993	104.0430	1,040,430	1,000,000	1,041,954	0	(34,077)	0	0	5.500	1.950	MS	16,194	55,000	11/19/2014	03/15/2019
25468P-CP-9	WALT DISNEY COMPANY				1FE	4,950,550	110.8390	5,541,950	5,000,000	4,956,354	0	1,030	0	0	4.375	4.430	FA	82,031	218,750	08/17/2011	08/16/2041
25468P-DN-3	WALT DISNEY CO				1FE	1,731,816	89.4700	1,610,460	1,800,000	1,733,880	0	1,402	0	0	3.000	3.190	JJ	22,650	56,700	07/07/2016	07/30/2046
254709-AM-0	DISCOVER FINANCIAL SERVICES	LS		1,2	2FE	1,998,220	102.4630	2,049,260	2,000,000	1,998,352	0	132	0	0	4.100	4.110	FA	32,344	41,000	02/06/2017	02/09/2027
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC				2FE	21,344,354	117.6120	22,346,282	19,000,000	21,091,862	0	(48,787)	0	0	6.350	5.470	JD	100,542	1,206,500	07/09/2012	06/01/2040
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC				2FE	1,803,693	104.7520	1,901,267	1,815,000	1,810,812	0	1,089	0	0	4.375	4.440	JD	3,529	79,406	06/13/2011	06/15/2021
25470X-AJ-4	DISH DBS CORP				3FE	507,500	100.5560	502,785	500,000	504,444	0	(837)	0	0	5.875	5.650	JJ	13,545	29,375	01/13/2014	07/15/2022
25470X-AW-5	DISH DBS CORP	LS			3FE	2,493,750	97.3620	2,434,050	2,500,000	2,495,415	0	527	0	0	5.875	5.900	MN	18,767	146,875	02/19/2015	11/15/2024
25470X-AY-1	DISH DBS CORP	LS			3FE	145,894	105.5550	153,055	145,000	145,803	0	(65)	0	0	7.750	7.650	JJ	5,619	11,799	06/09/2016	07/01/2026
257375-AH-8	DOMINION GAS HOLDINGS LLC			1,2	1FE	1,176,743	102.3540	1,207,777	1,180,000	1,177,623	0	295	0	0	3.600	3.630	JD	1,888	42,480	12/03/2014	12/15/2024
25763#-AE-0	DONALDSON COMPANY INC			1	1	2,800,000	104.0470	2,913,316	2,800,000	2,800,000	0	0	0	0	3.720	3.720	MS	27,197	104,160	03/27/2014	03/27/2024
257867-BB-6	RR DONNELLEY & SONS CO	LS			4FE	610,211	93.1620	610,211	655,000	610,211	0	0	44,789	0	6.000	5.990	AO	9,825	39,300	03/06/2014	04/01/2024
260003-AF-5	DOVER CORP				1FE	1,316,700	120.8730	1,813,095	1,500,000	1,350,181	0	4,465	0	0	5.375	6.310	AO	17,021	80,625	05/09/2008	10/15/2035
260003-AG-3	DOVER CORP				1FE	4,632,956	136.2330	5,449,320	4,000,000	4,545,855	0	(14,509)	0	0	6.600	5.470	MS	77,733	264,000	12/08/2010	03/15/2038
260003-AJ-7	DOVER CORP			1,2	1FE	1,527,210	105.3560	1,580,340	1,500,000	1,509,493	0	(2,982)	0	0	4.300	4.060	MS	21,500	64,500	04/25/2011	03/01/2021
260543-BX-0	DOW CHEMICAL CO				2FE	2,385,480	108.2240	2,164,480	2,000,000	2,069,596	0	(47,397)	0	0	8.550	5.870	MN	21,850	171,000	11/17/2009	05/15/2019
260543-BY-8	DOW CHEMICAL CO	LS			2FE	16,455,325	170.9760	17,097,600	10,000,000	15,731,512	0	(147,380)	0	0	9.400	5.000	MN	120,111	940,000	07/09/2012	05/15/2039
260543-CK-7	DOW CHEMICAL CO			1,2	2FE	7,322,700	105.0360	7,877,701	7,500,000	7,342,406	0	6,238	0	0	4.250	4.420	AO	79,688	318,750	09/09/2014	10/01/2034
26138E-AJ-8	DR PEPPER SNAPPLE GROUP INC				2FE	1,359,982	144.9420	1,323,320	913,000	1,301,296	0	(11,772)	0	0	7.450	4.290	MN	11,336	68,019	07/09/2012	05/01/2038
26138E-BA-6	DR PEPPER SNAPPLE GROUP INC			1,2	2FE	7,347,830	107.3930	7,517,579	7,000,000	7,344,412	0	(3,418)	0	0	4.500	4.190	MN	40,250	157,500	06/05/2017	11/15/2045
263534-BZ-1	E I DU PONT DE NEMOURS AND CO				1FE	4,011,630	104.8010	4,192,040	4,000,000	4,002,907	0	(1,332)	0	0	4.625	4.580	JJ	85,306	185,000	11/12/2009	01/15/2020
263534-CJ-6	E I DU PONT DE NEMOURS AND CO	LS			1FE	9,988,100	103.1590	10,315,900	10,000,000	9,989,186	0	241	0	0	4.150	4.150	FA	156,778	415,000	02/12/2013	02/15/2043
264399-DK-9	DUKE ENERGY CAROLINAS LLC				1FE	5,524,368	123.8990	8,796,899	7,100,000	6,090,066	0	56,351	0	0	6.000	7.970	JD	35,500	426,000	01/20/2000	12/01/2028
26441C-AD-7	DUKE ENERGY CORP				2FE	1,992,460	104.5010	2,090,020	2,000,000	1,998,452	0	849	0	0	5.050	5.090	MS	29,739	101,000	08/25/2009	09/15/2019
26442C-AE-4	DUKE ENERGY CAROLINAS LLC				1FE	10,839,418	135.2670	13,526,700	10,000,000	10,724,506	0	(19,175)	0	0	6.050	5.450	AO	127,722	605,000	12/08/2010	04/15/2038
266228-C@-2	DUQUESNE LIGHT HOLDINGS INC			1	1	2,900,000	115.3660	3,345,614	2,900,000	2,900,000	0	0	0	0	4.760	4.760	FA	57,517	138,040	02/01/2012	02/03/2042
26860#-AA-8	EIF PIO PICO LLC			1	2FE	2,303,714	102.8940	2,370,384	2,303,714	2,303,714	0	0	0	0	4.120	4.120	JD	264	144,764	02/11/2015	12/31/2041
26867L-AL-4	EMD FINANCE LLC			1,2	2FE	2,484,575	100.7830	2,519,600	2,500,000	2,488,373	0	1,404	0	0	3.250	3.320	MS	23,021	81,250	03/16/2015	03/19/2025
26875P-AC-5	EOG RESOURCES INC				2FE	4,607,640	103.4670	4,138,680	4,000,000	4,060,198	0	(77,157)	0	0	6.875	4.800	AO	68,750	275,000	07/30/2009	10/01/2018
26875P-AM-3	EOG RESOURCES INC			1,2	2FE	499,995	99.8640	499,320	500,000	500,000	0	0	0	0	3.150	3.150	AO	3,938	15,750	03/12/2015	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	2FE	2,090,991	102.7430	2,157,603	2,100,000	2,091,895	0	323	0	0	3.900	3.930	AO	20,475	81,900	03/12/2015	04/01/2035
26882P-BE-1	ERAC USA FINANCE COMPANY 144A	LS			2FE	17,846,468	133.5220	24,033,960	18,000,000	17,866,891	0	3,024	0	0	7.000	7.070	AO	266,000	1,260,000	10/10/2007	10/15/2037
277432-AN-0	EASTMAN CHEMICAL CO			1,2	2FE	1,001,748	103.0670	1,030,670	1,000,000	1,001,116	0	(224)	0	0	3.600	3.570	FA	13,600	36,000	11/19/2014	08/15/2022
278865-BB-5	ECOLAB INC			1,2	2FE	1,046,798	99.8720	1,048,656	1,050,000	1,046,824	0	26	0	0	3.250	3.280	JD	3,223	0	11/16/2017	12/01/2027
27889*-AC-3	ECOM ATLANTIC INC			1	2Z	1,700,000	111.3720	1,893,324	1,700,000	1,700,000	0	0	0	0	6.840	6.840	AO	25,517	116,280	10/12/2011	10/12/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
27889*-AE-9	ECOM ATLANTIC INC			1	2Z	500,000	104.8540	524,270	500,000	500,000	0	0	0	0	5.050	5.050	MS	7,575	25,250	09/13/2016	09/13/2021
27889*-AF-6	ECOM ATLANTIC INC			1	2Z	500,000	107.4870	537,435	500,000	500,000	0	0	0	0	5.360	5.360	MS	8,040	26,800	09/13/2016	09/13/2023
283677-AZ-5	EL PASO ELECTRIC CO			1,2	2FE	2,094,020	107.8860	2,157,720	2,000,000	2,091,170	0	(1,717)	0	0	5.000	4.690	JD	8,333	100,000	03/21/2016	12/01/2044
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC			1	2	1,100,000	101.7360	1,119,096	1,100,000	1,100,000	0	0	0	0	3.600	3.600	MN	4,620	39,600	11/19/2013	11/19/2025
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS LLC			1	2	1,600,000	109.2790	1,748,464	1,600,000	1,600,000	0	0	0	0	4.710	4.710	JD	3,768	75,360	06/13/2013	06/13/2043
291011-AQ-7	EMERSON ELECTRIC CO				1FE	1,966,700	124.7340	2,494,680	2,000,000	1,976,651	0	966	0	0	6.000	6.120	FA	45,333	120,000	08/14/2002	08/15/2032
291011-AY-0	EMERSON ELECTRIC CO				1FE	1,049,540	104.5720	1,045,720	1,000,000	1,010,359	0	(5,463)	0	0	4.875	4.260	AO	10,292	48,750	08/25/2009	10/15/2019
291011-BD-5	EMERSON ELECTRIC CO				1FE	16,015,789	118.7530	19,232,209	16,195,000	16,038,868	0	3,707	0	0	5.250	5.320	MN	108,641	850,238	12/08/2010	11/15/2039
291011-BG-8	EMERSON ELECTRIC CO			1,2	1FE	2,990,520	101.1500	3,034,500	3,000,000	2,992,724	0	857	0	0	3.150	3.180	JD	7,875	94,500	05/18/2015	06/01/2025
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP				2FE	11,020,740	128.6760	12,867,600	10,000,000	10,895,540	0	(21,418)	0	0	7.500	6.670	AO	158,333	750,000	12/08/2010	04/15/2038
29250R-AS-5	ENBRIDGE ENERGY PARTNERS LP				2FE	2,987,580	105.2170	3,156,510	3,000,000	2,996,730	0	1,365	0	0	5.200	5.250	MS	45,933	156,000	03/25/2010	03/15/2020
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS			1	1	6,626,332	104.5780	6,929,685	6,626,332	6,626,332	0	0	0	0	3.980	3.980	JD	733	263,728	08/18/2014	06/30/2040
29273A-AA-4	ENERGIZER HOLDINGS INC.	LS		1,2	3FE	878,750	104.0310	910,280	875,000	877,732	0	(420)	0	0	5.500	5.430	JD	2,139	48,125	05/18/2015	06/15/2025
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP				2FE	1,979,120	124.1260	2,482,540	2,000,000	1,981,438	0	370	0	0	7.500	7.590	JJ	75,000	150,000	03/25/2008	07/01/2038
29273R-AN-9	ENERGY TRANSFER PARTNERS LP			1,2	2FE	1,355,634	104.9410	1,427,198	1,360,000	1,358,300	0	449	0	0	4.650	4.690	JD	5,270	63,240	05/09/2011	06/01/2021
29273R-AP-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	8,478,495	107.0890	9,102,565	8,500,000	8,480,972	0	362	0	0	6.050	6.060	JD	42,854	514,250	05/09/2011	06/01/2041
29273R-BC-2	ENERGY TRANSFER PARTNERS			1,2	2FE	4,455,471	130.3080	5,212,320	4,000,000	4,320,741	0	(17,313)	0	0	8.250	7.200	MN	42,167	330,000	02/29/2016	11/15/2029
29273V-AF-7	ENERGY TRANSFER EQUITY LP	LS		1,2	3FE	985,000	101.8600	1,018,600	1,000,000	987,473	0	983	0	0	5.500	5.670	JD	4,583	55,000	05/19/2015	06/01/2027
29364D-76-1	ENTERGY ARKANSAS INC			2	1FE	597,250	25.2200	630,500	25,000	598,051	0	267	0	0	4.900	5.160	MJSD	2,552	30,625	11/20/2014	12/01/2052
29364G-AJ-2	ENTERGY CORPORATION			1,2	2FE	1,995,500	97.3090	1,946,180	2,000,000	1,996,051	0	399	0	0	2.950	2.970	MS	19,667	60,967	08/16/2016	09/01/2026
29364W-AV-0	ENTERGY LOUISIANA LLC			1,2	1FE	1,278,390	104.4540	1,305,675	1,250,000	1,278,090	0	(359)	0	0	4.950	4.790	JJ	28,531	37,125	03/07/2017	01/15/2045
293791-AP-4	ENTERPRISE PRODUCTS OPERATING L.P.				2FE	4,426,786	129.6490	4,926,662	3,800,000	4,312,973	0	(18,616)	0	0	6.650	5.400	AO	53,348	252,700	07/09/2012	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LP				2FE	1,968,282	116.8820	2,103,876	1,800,000	1,963,712	0	(4,570)	0	0	5.750	4.950	MS	34,500	51,750	03/17/2017	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LP				2FE	5,880,279	141.6270	6,514,842	4,600,000	5,735,580	0	(29,843)	0	0	7.550	5.510	AO	73,319	347,300	07/09/2012	04/15/2038
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC				2FE	5,116,510	130.5600	6,528,000	5,000,000	5,104,751	0	(2,064)	0	0	6.450	6.270	MS	107,500	322,500	12/08/2010	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC	LS			2FE	3,379,560	124.2010	3,726,030	3,000,000	3,342,185	0	(7,638)	0	0	5.950	5.100	FA	74,375	178,500	07/09/2012	02/04/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC	LS			2FE	9,988,700	121.8550	12,185,501	10,000,000	9,989,597	0	197	0	0	5.700	5.700	FA	215,333	570,000	08/10/2011	02/15/2042
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	2FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.875	4.870	FA	54,844	0	08/07/2017	08/16/2077
29444U-AR-7	EQUINIX INC			1,2	3FE	75,000	106.9190	80,189	75,000	75,000	0	0	0	0	5.375	5.370	MN	515	2,609	03/08/2017	05/15/2027
29736R-AF-7	ESTEE LAUDER CO INC				1FE	1,104,936	99.2090	1,190,509	1,200,000	1,106,572	0	1,636	0	0	3.700	4.210	FA	16,773	22,200	03/30/2017	08/15/2042
29736R-AG-5	ESTEE LAUDER CO INC			1,2	1FE	12,534,768	112.6260	14,371,079	12,760,000	12,544,759	0	3,898	0	0	4.375	4.480	JD	24,811	558,250	08/18/2015	06/15/2045
29736R-AK-6	ESTEE LAUDER CO INC	LS		1,2	1FE	4,986,950	109.5470	5,477,350	5,000,000	4,987,397	0	447	0	0	4.150	4.160	MS	61,097	124,500	02/06/2017	03/15/2047
30231G-AF-9	EXXON MOBIL CORP			1,2	1FE	2,000,000	99.6910	1,993,820	2,000,000	2,000,000	0	0	0	0	2.709	2.700	MS	17,308	54,180	03/03/2015	03/06/2025
30231G-AN-2	EXXON MOBIL CORP	LS		1,2	1FE	3,550,000	101.5190	3,603,925	3,550,000	3,550,000	0	0	0	0	3.567	3.560	MS	40,451	126,629	03/03/2015	03/06/2045
30231G-AP-7	EXXON MOBIL CORP				1FE	3,007,140	99.7260	2,991,780	3,000,000	3,004,904	0	(2,236)	0	0	1.708	1.560	MS	17,080	25,620	06/12/2017	03/01/2019
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL			2	2FE	3,469,633	100.3490	3,498,656	3,486,488	3,485,884	0	16,833	0	0	8.443	8.530	MON	4,089	282,104	12/17/2015	12/11/2021
313747-AV-9	FEDERAL REALTY INVESTMENT TRUST			1,2	1FE	1,475,306	109.1350	1,527,904	1,400,000	1,471,477	0	(1,461)	0	0	4.500	4.170	JD	5,250	63,000	03/11/2015	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMENT TRUST			1,2	1FE	1,759,608	93.7100	1,686,780	1,800,000	1,760,746	0	762	0	0	3.625	3.750	FA	27,188	68,694	07/07/2016	08/01/2046
314275-AC-2	FEDERATED RETAIL HOLDING	LS			2FE	446,392	101.8960	407,584	400,000	441,893	0	(1,208)	0	0	6.375	5.480	MS	7,508	25,500	11/27/2013	03/15/2037
31428X-AU-0	FEDEX CORP				2FE	9,974,200	102.0560	10,205,600	10,000,000	9,976,528	0	520	0	0	4.100	4.110	AO	86,556	410,000	04/08/2013	04/15/2043
31428X-BA-3	FEDEX CORP				2FE	2,488,550	102.0110	2,550,275	2,500,000	2,489,796	0	412	0	0	3.900	3.930	FA	40,625	97,500	01/06/2015	02/01/2035
31428X-BG-0	FEDEX CORP			1,2	2FE	1,991,220	109.6510	2,193,020	2,000,000	1,991,493	0	145	0	0	4.550	4.570	AO	22,750	91,000	03/21/2016	04/01/2046
316773-CH-1	FIFTH THIRD BANCORP				2FE	11,901,633	152.5450	15,254,500	10,000,000	11,690,079	0	(41,043)	0	0	8.250	6.680	MS	275,000	825,000	07/09/2012	03/01/2038
31677Q-BK-4	FIFTH THIRD BANK (OHIO)			1,2	1FE	1,759,331	99.3370	1,748,331	1,760,000	1,759,372	0	41	0	0	2.200	2.210	AO	6,561	0	10/25/2017	10/30/2020
319963-BN-3	FIRST DATA CORP			1,2	3FE	1,218,750	104.2080	1,260,917	1,210,000	1,214,864	0	(1,692)	0	0	5.375	5.200	FA	24,570	65,038	08/10/2015	08/15/2023
32008D-AA-4	FIRST DATA CORP			1,2	3FE	250,000	102.9900	257,475	250,000	250,000	0	0	0	0	5.000	5.000	JJ	5,764	12,500	11/05/2015	01/15/2024
337358-BA-2	WELLS FARGO & COMPANY				1FE	5,368,720	137.8650	5,514,600	4,000,000	5,331,884	0	(9,666)	0	0	7.500	4.670	AO	63,333	37,500	11/08/2017	04/15/2035
337932-AC-1	FIRSTENERGY CORPORATION	LS			2FE	16,093,914	134.9140	19,945,832	14,784,000	15,796,351	0	(47,144)	0	0	7.375	6.570	MN	139,319	1,090,320	07/09/2012	11/15/2031
337932-AJ-6	FIRSTENERGY CORP			1,2	2FE	4,223,183	111.0530	4,719,753	4,250,000	4,223,564	0	382	0	0	4.850	4.890	JJ	108,788	0	06/19/2017	07/15/2047
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2FE	25,000,000	90.8870	22,721,750	25,000,000	25,000,000	0	0	0	0	4.125	4.120	MS	260,677	1,031,250	07/20/2016	03/31/2038
341081-EP-8	FLORIDA POWER AND LIGHT CO				1FE	1,036,660	126.7570	1,267,570	1,000,000	1,028,212	0	(1,169)	0	0	5.850	5.570	FA	24,375	58,500	02/06/2009	02/01/2033
341081-EU-7	FLORIDA POWER AND LIGHT CO				1FE	1,643,040	123.0170	2,029,781	1,650,000	1,644,434	0	184	0	0	5.400	5.420	MS	29,700	89,100	02/12/2009	09/01/2035
341081-EV-5	FLORIDA POWER AND LIGHT CO				1FE	382,332	129.0450	400,040	310,000	380,690	0	(1,643)	0	0	5.650	3.930	FA	7,298	8,758	04/25/2017	02/01/2037
341081-FH-5	FLORIDA POWER AND LIGHT CO			1,2	1FE	12,935,520	105.2410	13,681,330	13,000,000	12,941,864	0	1,372	0	0	3.800	3.820	JD	21,956	494,000	12/17/2012	12/15/2042
345397-WF-6	FORD MOTOR CREDIT CO LLC	LS			2FE	4,955,500	104.8630	5,243,150	5,000,000	4,976,570	0	4,383	0	0	4.250	4.360	MS	59,618	212,500	09/20/2012	09/20/2022
345397-YP-2	FORD MOTOR CREDIT COMPANY LLC				2FE	2,000,000	100.8660	2,017,320	2,000,000	2,000,000	0	0	0	0	2.464	2.460	FMAN	8,079	12,218	07/31/2017	08/03/2022
349631-AN-1	FORTUNE BRANDS INC				2FE	284,150	114.9260	459,704	400,000	298,955	0	2,270	0	0	5.875	8.660	JJ	10,836	23,500	02/12/2009	01/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34984V-AB-6	FORUM ENERGY TECHNOLOGIES INC CORPORATE			1,2	4FE	170,438	100.8130	226,829	225,000	184,586	0	8,048	0	0	6.250	12.380	AO	3,516	14,063	02/29/2016	10/01/2021
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC	LS		1,2	3FE	6,370,000	99.6200	12,203,450	12,250,000	6,449,846	0	42,069	0	0	5.450	11.050	MS	196,578	667,625	02/28/2013	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN COPPER & GOLD INC			1,2	3FE	358,750	101.9940	509,970	500,000	366,032	0	3,520	0	0	5.400	8.390	MN	3,525	27,000	10/29/2015	11/14/2034
35877#-AA-0	FRISCO HQ OPERATIONS LLC			1	2FE	6,500,000	102.7170	6,676,605	6,500,000	6,500,000	0	0	0	0	4.130	4.130	JD	96,195	0	08/22/2017	12/15/2037
358885-AA-9	FROEDTERT HEALTH INC				1FE	495,491	106.6620	538,643	505,000	495,847	0	160	0	0	4.686	4.800	AO	5,916	23,664	10/19/2015	04/01/2045
35906A-AM-0	FRONTIER COMMUNICATIONS CORP				4FE	220,000	65.5000	144,100	220,000	220,000	0	0	0	0	7.125	7.120	JJ	7,228	15,675	08/08/2012	01/15/2023
361448-AP-8	GATX CORP				2FE	468,759	100.0900	470,423	470,000	469,863	0	232	0	0	2.375	2.420	JJ	4,682	11,163	03/14/2013	07/30/2018
361448-BA-0	GATX CORPORATION			1,2	2FE	2,488,025	98.7090	2,467,725	2,500,000	2,488,167	0	142	0	0	3.500	3.550	MS	14,340	0	10/31/2017	03/15/2028
36158F-AD-2	GE GLOBAL INSURANCE HOLDING CORPOR				1FE	10,309,211	137.5480	12,379,320	9,000,000	9,913,433	0	(44,092)	0	0	7.750	6.540	JD	31,000	697,500	06/19/2007	06/15/2030
36162J-AB-2	THE GEO GROUP INC			1,2	4FE	120,000	102.6630	123,196	120,000	120,000	0	0	0	0	6.000	6.000	AO	1,520	7,200	04/11/2016	04/15/2026
361841-AD-1	GLP CAPITAL LP / GLP FINANCING II			1,2	3FE	509,375	104.0130	520,065	500,000	504,071	0	(1,442)	0	0	4.875	4.530	MN	4,063	24,375	01/15/2014	11/01/2020
36221*-AA-5	GPT OPERATING PARTNERSHIP LP			1	2FE	4,400,000	104.9680	4,618,592	4,400,000	4,400,000	0	0	0	0	4.970	4.970	JD	8,504	218,680	01/12/2016	12/17/2024
362333-AH-9	GTE FLORIDA INC	LS			4FE	537,768	87.1840	479,512	550,000	542,702	0	483	0	0	6.860	7.040	FA	15,721	37,730	08/21/2001	02/01/2028
364725-BE-0	GANNETT CO INC	LS		1,2	3FE	521,250	104.3710	521,855	500,000	511,577	0	(2,668)	0	0	6.375	5.680	AO	6,729	31,875	01/13/2014	10/15/2023
369550-AR-9	GENERAL DYNAMICS CORP			1,2	1FE	4,023,309	104.9000	4,222,225	4,025,000	4,024,331	0	173	0	0	3.875	3.880	JJ	71,919	155,969	07/05/2011	07/15/2021
36959C-AA-6	GENERAL ELECTRIC CO				1FE	1,404,430	143.0460	1,430,460	1,000,000	1,391,415	0	(13,015)	0	0	7.500	4.300	FA	27,083	75,000	02/07/2017	08/21/2035
369604-BF-9	GENERAL ELECTRIC CO				1FE	9,943,700	104.6750	10,467,500	10,000,000	9,949,247	0	1,155	0	0	4.125	4.150	AO	93,958	412,500	10/01/2012	10/09/2042
369604-BH-5	GENERAL ELECTRIC CO	LS			1FE	2,972,670	110.8080	3,324,270	3,000,000	2,974,456	0	499	0	0	4.500	4.550	MS	41,250	135,000	03/06/2014	03/11/2044
36962G-4R-2	GENERAL ELECTRIC CO				1FE	3,005,490	104.9990	3,149,970	3,000,000	3,001,901	0	(649)	0	0	4.375	4.340	MS	38,281	131,250	07/11/2011	09/16/2020
36962G-XZ-2	GENERAL ELECTRIC CO				1FE	4,695,681	136.1830	7,272,172	5,340,000	4,821,562	0	16,980	0	0	6.750	7.820	MS	106,133	360,450	11/19/2014	03/15/2032
370334-BH-6	GENERAL MILLS INC				2FE	1,118,328	103.7850	1,084,553	1,045,000	1,055,470	0	(8,888)	0	0	5.650	4.720	FA	22,305	59,043	08/24/2009	02/15/2019
370334-BP-8	GENERAL MILLS INC			1,2	2FE	4,966,750	102.1030	5,105,150	5,000,000	4,969,877	0	667	0	0	4.150	4.180	FA	78,389	207,500	01/28/2013	02/15/2043
37045V-AE-0	GENERAL MOTORS CO	LS			2FE	515,000	108.2520	541,260	500,000	509,675	0	(1,444)	0	0	4.875	4.480	AO	6,026	24,375	01/13/2014	10/02/2023
37045V-AG-5	GENERAL MOTORS CO				2FE	992,730	102.6380	1,026,390	1,000,000	994,588	0	630	0	0	4.000	4.080	AO	10,000	40,000	11/04/2014	04/01/2025
37045V-AH-3	GENERAL MOTORS CO	LS			2FE	987,590	106.0320	1,060,320	1,000,000	988,727	0	400	0	0	5.000	5.090	AO	12,500	50,000	11/04/2014	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO				2FE	3,786,410	105.6010	3,696,035	3,500,000	3,772,442	0	(5,048)	0	0	5.200	4.680	AO	45,500	182,000	02/09/2015	04/01/2045
37045V-AK-6	GENERAL MOTORS CO			1,2	2FE	999,200	121.8180	1,218,180	1,000,000	999,365	0	18	0	0	6.600	6.600	AO	16,500	66,000	02/18/2016	04/01/2036
37045V-AN-0	GENERAL MOTORS CO	LS		1,2	2FE	1,497,780	103.6400	1,554,600	1,500,000	1,497,924	0	144	0	0	4.200	4.210	AO	25,200	0	08/02/2017	10/01/2027
37045V-AP-5	GENERAL MOTORS CO			1,2	2FE	1,998,740	106.6170	2,132,340	2,000,000	1,998,904	0	164	0	0	5.150	5.150	AO	41,200	0	08/02/2017	04/01/2038
37045X-BX-3	GENERAL MOTORS FINANCIAL CO INC	LS		1,2	2FE	3,000,000	101.8060	3,054,180	3,000,000	3,000,000	0	0	0	0	3.004	3.000	MJSD	501	40,040	06/27/2017	06/30/2022
372460-C#-0	GENUINE PARTS COMPANY			1	2Z	100,000	101.7570	101,757	100,000	100,000	0	0	0	0	3.700	3.700	AO	627	0	10/30/2017	10/30/2027
372460-D*-3	GENUINE PARTS COMPANY			1	2Z	116,275	123.1620	123,162	120,080	120,080	0	0	0	3,805	1.400	1.400	AO	285	0	10/30/2017	10/30/2024
373334-JR-3	GEORGIA POWER COMPANY				1FE	4,959,729	120.3500	6,017,550	5,000,000	4,964,581	0	793	0	0	5.400	5.450	JD	22,500	270,000	12/08/2010	06/01/2040
373334-JW-2	GEORGIA POWER CO	LS			1FE	1,479,827	107.1590	1,553,806	1,450,000	1,477,001	0	(636)	0	0	4.300	4.170	MS	18,359	62,350	02/05/2013	03/15/2042
375558-BA-0	GILEAD SCIENCES INC			1,2	1FE	497,065	111.0100	555,050	500,000	497,286	0	50	0	0	4.500	4.530	FA	9,375	22,500	11/12/2014	02/01/2045
375558-BK-8	GILEAD SCIENCES INC			1,2	1FE	1,901,820	106.4050	2,128,100	2,000,000	1,903,462	0	1,642	0	0	4.150	4.440	MS	27,667	78,619	01/03/2017	03/01/2047
375558-BR-3	GILEAD SCIENCES INC				1FE	899,685	99.5900	896,310	900,000	899,733	0	48	0	0	1.850	1.860	MS	4,625	0	09/14/2017	09/20/2019
377316-AM-6	PH GLATFELTER CO			1,2	3FE	150,000	101.3500	152,025	150,000	150,000	0	0	0	0	5.375	5.370	AO	1,702	8,063	09/21/2012	10/15/2020
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC				1FE	5,920,320	110.3100	6,618,600	6,000,000	5,927,310	0	1,579	0	0	4.200	4.270	MS	72,100	252,000	03/13/2013	03/18/2043
38141G-CU-6	GOLDMAN SACHS GROUP INC				1FE	363,142	127.4360	382,308	300,000	355,611	0	(2,537)	0	0	6.125	4.430	FA	6,942	18,375	11/19/2014	02/15/2033
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE	LS			1FE	20,227,093	134.5110	26,767,689	19,900,000	20,196,597	0	(5,804)	0	0	6.250	6.120	FA	518,229	1,243,750	04/20/2011	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC			1,2	1FE	2,123,900	114.3130	2,286,260	2,000,000	2,121,806	0	(2,094)	0	0	4.750	4.360	AO	18,472	95,000	01/09/2017	10/21/2045
38141G-WK-6	GOLDMAN SACHS GROUP INC/THE			1,2	1FE	6,000,000	100.8290	6,049,740	6,000,000	6,000,000	0	0	0	0	2.544	2.540	MJSD	11,451	70,663	05/31/2017	06/05/2023
38143Y-AC-7	GOLDMAN SACHS GROUP INC	LS			2FE	6,979,420	129.0370	9,032,659	7,000,000	6,983,586	0	457	0	0	6.450	6.470	MN	75,250	451,500	04/10/2006	05/01/2036
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE				1FE	1,515,765	100.4270	1,506,405	1,500,000	1,510,672	0	(5,093)	0	0	2.625	1.950	JJ	16,516	19,688	06/19/2017	01/31/2019
382550-BE-0	GOODYEAR TIRE & RUBBER CO	LS		1,2	3FE	490,000	104.1600	510,384	490,000	490,000	0	0	0	0	5.125	5.120	MN	3,209	25,113	11/02/2015	11/15/2023
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH			1,2	3FE	83,810	102.3210	86,973	85,000	83,886	0	76	0	0	4.875	5.050	MS	1,220	2,164	03/21/2017	03/15/2027
383909-AE-8	WR GRACE & CO (CONNECTICUT DIVISIO				3FE	1,671,875	104.9690	1,705,746	1,625,000	1,653,307	0	(6,793)	0	0	5.125	4.610	AO	20,820	83,281	02/18/2015	10/01/2021
383909-AF-5	WR GRACE & CO (CONNECTICUT DIVISIO	LS			3FE	379,375	107.7680	404,130	375,000	378,196	0	(383)	0	0	5.625	5.470	AO	5,273	21,094	09/12/2014	10/01/2024
384802-AB-0	WW GRAINGER INC	LS		1,2	1FE	3,698,309	110.0440	3,895,558	3,540,000	3,691,754	0	(2,929)	0	0	4.600	4.320	JD	7,237	162,840	08/11/2015	06/15/2045
384802-AC-8	WW GRAINGER INC			1,2	1FE	2,880,338	96.5820	2,800,878	2,900,000	2,880,929	0	370	0	0	3.750	3.780	MN	13,896	108,750	05/09/2016	05/15/2046
386088-AH-1	GRAND METROPOLITAN INVESTMENT CORP				1FE	1,866,975	149.1620	2,461,189	1,650,000	1,826,430	0	(5,454)	0	0	7.450	6.410	AO	25,951	122,925	05/06/2008	04/15/2035
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN	LS		1,2	3FE	1,041,250	104.4000	1,044,000	1,000,000	1,022,507	0	(6,824)	0	0	4.750	3.950	AO	10,028	47,500	02/19/2015	04/15/2021
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN	LS		1,2	3FE	1,042,500	106.6150	1,066,150	1,000,000	1,027,875	0	(5,346)	0	0	4.875	4.200	MN	6,229	48,750	02/18/2015	11/15/2022
39121J-B#-6	GREAT RIVER ENERGY			1	1	600,000	106.6260	639,756	600,000	600,000	0	0	0	0	4.620	4.620	AO	6,930	27,720	02/04/2015	10/01/2044
39121J-C#-7	GREAT RIVER ENERGY			1	1Z	10,600,000	99.5370	10,550,922	10,600,000	10,600,000	0	0	0	0	3.590	3.590	AO	127,904	0	08/30/2017	10/15/2045
391228-AA-7	GREAT RIVER HYDRO LLC			1	2FE	16,200,000	111.9960	18,143,352	16,200,000	16,200,000	0	0	0	0	4.940	4.940	FA	268,983	295,659	04/18/2017	04/19/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
39265*-AG-3	GREEN BAY PACKAGING INC PRVT			1	1	1,271,964	102.4700	1,304,164	1,272,727	1,273,760	0	66	0	0	4.990	4.930	FMAN	8,115	63,509	11/15/2004	11/15/2019
39808C-A*-6	GRIDIRON FUNDING LLC			1	2FE	300,000	114.3740	343,122	300,000	300,000	0	0	0	0	5.640	5.640	MJSD	47	10,622	05/15/2017	06/30/2027
404119-BN-8	HCA INC				3FE	100,000	104.5870	104,587	100,000	100,000	0	0	0	0	5.000	5.000	MS	1,472	5,000	03/03/2014	03/15/2024
404119-BQ-1	HCA INC			1	3FE	2,165,000	106.1390	2,297,931	2,165,000	2,165,000	0	0	0	0	5.250	5.250	AO	23,995	113,663	10/07/2014	04/15/2025
404119-BV-0	HCA INC	LS		1,2	3FE	6,000,000	100.3070	6,018,420	6,000,000	6,000,000	0	0	0	0	5.500	5.500	JD	14,667	158,583	06/08/2017	06/15/2047
404121-AF-2	HCA INC				3FE	488,500	103.5290	517,645	500,000	492,772	0	1,154	0	0	4.750	5.060	MN	3,958	23,750	01/15/2014	05/01/2023
40414L-AL-3	HCP INC			1,2	2FE	1,454,598	102.4600	1,495,916	1,460,000	1,456,196	0	494	0	0	3.875	3.920	FA	21,373	56,575	08/07/2014	08/15/2024
40428H-PU-0	HSBC USA INC				1FE	3,007,440	100.0170	3,000,510	3,000,000	3,003,931	0	(3,509)	0	0	2.000	1.770	FA	24,000	30,000	06/12/2017	08/07/2018
4042Q1-AB-3	HSBC BANK USA				1FE	357,851	125.7830	377,349	300,000	352,031	0	(1,957)	0	0	5.625	4.220	FA	6,375	16,875	11/19/2014	08/15/2035
40461#-AA-2	HA FEDERAL FUNDING III TRUST			1	1Z	17,700,000	100.0000	17,700,000	17,700,000	17,700,000	0	0	0	0	3.500	3.500	OCT	139,388	619,500	05/05/2016	10/10/2038
40462#-AA-1	HA FEDERAL FUNDING II TRUST			1	1	12,500,000	100.0000	12,500,000	12,500,000	12,500,000	0	0	0	0	3.430	3.430	AUG	178,646	428,750	05/19/2016	08/01/2035
406216-AS-0	HALLIBURTON COMPANY				2FE	50,129,177	141.9770	51,480,860	36,260,000	50,074,401	0	(11,423)	0	0	7.600	5.470	FA	1,041,065	2,755,760	07/09/2012	08/15/2096
406216-BE-0	HALLIBURTON CO			1,2	2FE	7,983,520	109.5280	8,762,241	8,000,000	7,984,700	0	301	0	0	4.750	4.760	FA	158,333	380,000	07/29/2013	08/01/2043
41242*-AY-8	HARDWOOD FUNDING LLC			1	1	2,000,000	99.6300	1,992,600	2,000,000	2,000,000	0	0	0	0	3.230	3.230	JD	4,307	64,600	04/02/2015	06/07/2027
41242*-AZ-5	HARDWOOD FUNDING LLC			1	1	1,000,000	99.2080	992,080	1,000,000	1,000,000	0	0	0	0	3.380	3.380	JD	2,253	33,800	04/02/2015	06/07/2030
41242*-BD-3	HARDWOOD FUNDING LLC			1	1FE	4,000,000	101.6420	4,065,680	4,000,000	4,000,000	0	0	0	0	3.670	3.670	JD	9,787	146,800	02/29/2016	06/07/2031
41242*-BH-4	HARDWOOD FUNDING LLC			1	1FE	4,000,000	101.2060	4,048,240	4,000,000	4,000,000	0	0	0	0	3.680	3.680	JD	9,813	73,600	06/07/2017	06/07/2032
413875-AT-2	HARRIS CORP			1,2	2FE	2,050,000	117.1650	2,401,903	2,050,000	2,050,000	0	0	0	0	5.054	5.050	AO	18,419	103,607	04/22/2015	04/27/2045
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP				2FE	6,331,544	126.8950	8,882,650	7,000,000	6,432,359	0	14,733	0	0	5.950	6.710	AO	87,928	416,500	07/05/2007	10/15/2036
416515-AZ-7	HARTFORD FINANCIAL SERVICES GROUP				2FE	538,677	106.5360	575,294	540,000	539,640	0	147	0	0	5.500	5.530	MS	7,508	29,700	03/18/2010	03/30/2020
41975*-AM-7	HAWAII ELECTRIC LIGHT COMPANY INC			1	2	1,700,000	110.2830	1,874,811	1,700,000	1,700,000	0	0	0	0	4.840	4.840	AO	20,570	82,280	10/03/2013	10/01/2027
419866-E*-5	HAWAIIAN ELECTRIC CO			1	2	6,700,000	105.6980	7,081,766	6,700,000	6,700,000	0	0	0	0	4.450	4.450	JD	24,846	298,150	10/03/2013	12/01/2022
419866-E@-3	HAWAIIAN ELECTRIC CO			1	2	8,600,000	110.2830	9,484,338	8,600,000	8,600,000	0	0	0	0	4.840	4.840	AO	104,060	416,240	10/03/2013	10/01/2027
42217K-BC-9	HEALTH CARE REIT INC			1,2	2FE	4,749,984	106.7410	5,123,568	4,800,000	4,768,454	0	4,434	0	0	4.500	4.620	JJ	99,600	216,000	10/02/2013	01/15/2024
422418-AE-9	HEARST COMMUNICATIONS INC			1	1	6,000,000	105.7180	6,343,080	6,000,000	6,000,000	0	0	0	0	3.850	3.850	AO	53,258	231,000	04/08/2014	04/08/2024
422418-AH-2	HEARST COMMUNICATIONS INC			1	1	8,000,000	99.4180	7,953,440	8,000,000	8,000,000	0	0	0	0	3.020	3.020	AO	40,938	241,600	04/30/2015	04/30/2027
428040-CN-7	HDTFS	LS		1,2	4FE	55,000	96.6610	53,164	55,000	55,000	0	0	0	0	6.250	6.250	AO	726	3,438	10/01/2012	10/15/2022
42824C-AG-4	HEWLETT-PACKARD CO			1,2	2FE	999,720	102.1140	1,021,140	1,000,000	999,841	0	53	0	0	3.600	3.600	AO	7,600	36,528	09/30/2015	10/15/2020
42824C-AW-9	HEWLETT-PACKARD CO			1,2	2FE	2,991,750	105.3520	3,160,560	3,000,000	2,993,279	0	693	0	0	4.900	4.930	AO	31,033	148,583	09/30/2015	10/15/2025
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO				2FE	2,499,850	99.2460	2,481,150	2,500,000	2,499,875	0	25	0	0	2.100	2.100	AO	14,729	0	09/11/2017	10/04/2019
431318-AQ-7	HILCORP ENERGY I LP			1,2	3FE	1,250,000	102.6160	1,282,700	1,250,000	1,250,000	0	0	0	0	5.750	5.750	AO	17,969	71,875	05/20/2015	10/01/2025
437076-AS-1	HOME DEPOT INC				1FE	8,722,689	135.3960	9,477,720	7,000,000	8,563,711	0	(53,332)	0	0	5.875	4.160	JD	17,135	411,250	11/19/2014	12/16/2036
437076-AT-9	HOME DEPOT INC			1,2	1FE	6,363,451	104.4350	5,942,408	5,690,000	5,910,559	0	(86,621)	0	0	3.950	2.290	MS	66,178	224,755	07/09/2012	09/15/2020
437076-AV-4	HOME DEPOT INC			1,2	1FE	7,347,097	135.1580	9,461,061	7,000,000	7,310,537	0	(6,638)	0	0	5.950	5.600	AO	104,125	416,500	06/29/2011	04/01/2041
437076-BA-9	HOME DEPOT INC	LS		1,2	1FE	11,949,360	109.8880	13,186,561	12,000,000	11,953,742	0	1,011	0	0	4.200	4.220	AO	126,000	504,000	04/02/2013	04/01/2043
437076-BH-4	HOME DEPOT INC			1,2	1FE	2,070,940	111.7760	2,235,520	2,000,000	2,069,686	0	(1,243)	0	0	4.250	4.040	AO	21,250	85,000	12/21/2016	04/01/2046
438516-AR-7	HONEYWELL INTERNATIONAL INC				1FE	5,236,819	130.0220	6,501,100	5,000,000	5,198,948	0	(6,333)	0	0	5.700	5.350	MS	83,917	285,000	12/08/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	5,457,990	130.5570	6,527,851	5,000,000	5,401,062	0	(12,683)	0	0	5.700	5.030	MS	83,917	285,000	11/19/2014	03/15/2037
438516-BQ-8	HONEYWELL INTERNATIONAL INC				1FE	764,403	99.4610	760,877	765,000	764,454	0	51	0	0	1.800	1.830	AO	2,333	0	10/23/2017	10/30/2019
44107T-AT-3	HOST HOTELS & RESORTS LP	LS		1,2	2FE	821,213	106.3760	835,059	785,000	804,560	0	(3,523)	0	0	4.750	4.180	MS	12,429	37,288	12/12/2012	03/01/2023
441812-KB-9	HSBC FINANCE CORP				1FE	2,376,993	132.2290	3,371,840	2,550,000	2,409,399	0	4,785	0	0	7.350	7.980	MN	17,701	187,425	12/18/2008	11/27/2032
444859-BE-1	HUMANA INC	LS		1,2	2FE	865,024	115.3840	923,072	800,000	861,705	0	(1,222)	0	0	4.950	4.440	AO	9,900	39,600	02/13/2015	10/01/2044
444859-BG-6	HUMANA INC			1,2	2FE	2,497,625	112.7830	2,819,600	2,500,000	2,497,650	0	25	0	0	4.800	4.800	MS	35,333	59,667	03/13/2017	03/15/2047
44569*-BQ-3	HUNT OIL CO			1	4	1,200,000	71.5360	858,432	1,200,000	1,200,000	0	0	0	0	4.080	4.080	MN	6,664	48,960	11/12/2014	11/12/2026
44569*-BR-1	HUNT OIL CO			1	4	400,000	67.9550	271,820	400,000	400,000	0	0	0	0	4.230	4.230	MN	2,303	16,920	11/12/2014	11/12/2029
450636-AA-3	ITR CONCESSION CO LLC			1,2	2FE	5,700,000	96.3750	5,493,375	5,700,000	5,700,000	0	0	0	0	4.197	4.190	JJ	110,311	239,229	07/23/2015	07/15/2025
450636-B*-5	ITR CONCESSION CO LLC			1	2FE	100,000	102.6370	102,637	100,000	100,000	0	0	0	0	3.760	3.760	AO	762	0	10/18/2017	10/18/2027
45138L-BD-4	IDAHO POWER CO			1,2	1FE	2,482,850	99.2510	2,481,275	2,500,000	2,483,774	0	343	0	0	3.650	3.680	MS	30,417	91,250	03/03/2015	03/01/2045
455434-BT-6	INDIANAPOLIS POWER & LIGHT CO			1,2	2FE	3,973,280	104.1600	4,166,400	4,000,000	3,973,952	0	481	0	0	4.050	4.080	MN	27,000	162,000	05/17/2016	05/01/2046
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY				1FE	244,541	104.3080	250,339	240,000	244,373	0	(88)	0	0	4.294	4.160	JD	859	10,306	03/21/2016	12/01/2040
45780D-BX-9	INSTITUTE FOR ADVANCED STUDY				1FE	987,961	106.5930	1,012,634	950,000	986,801	0	(600)	0	0	4.394	4.140	JD	3,479	41,743	03/10/2016	12/01/2045
458140-AJ-9	INTEL CORP				1FE	1,755,811	103.5410	1,822,322	1,760,000	1,758,278	0	425	0	0	3.300	3.320	AO	14,520	58,080	09/14/2011	10/01/2021
458140-AK-6	INTEL CORP				1FE	4,962,900	120.5310	6,026,550	5,000,000	4,967,043	0	728	0	0	4.800	4.840	AO	60,000	240,000	09/14/2011	10/01/2041
458140-AU-4	INTEL CORP			1,2	1FE	2,878,320	97.7410	2,932,230	3,000,000	2,888,927	0	10,607	0	0	2.600	3.100	MN	9,100	78,000	01/25/2017	05/19/2026
45818Q-AC-3	INTER-AMERICAN DEV MTN				1FE	12,199,260	126.7530	13,397,792	10,570,000	11,513,451	0	(75,126)	0	0	6.290	5.090	JJ	304,724	664,853	02/28/2006	07/16/2027
45866F-AB-0	INTERCONTINENTALEXCHANGE INC				1FE	3,032,280	100.4060	3,012,210	3,000,000	3,019,476	0	(12,804)	0	0	2.500	1.660	AO	15,833	37,500	06/19/2017	10/15/2018
459200-AG-6	IBM CORP				1FE	4,585,598	111.1480	4,168,050	3,750,000	3,924,631	0	(88,060)	0	0	8.375	5.660	MN	52,344	314,063	08/08/2008	11/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-AM-3	IBM CORP				1FE	27,062,420	128.0360	28,167,920	22,000,000	24,584,861	0	(261,988)	0	0	7.000	5.150	AO	260,944	1,540,000	07/11/2005	10/30/2025
459200-BB-6	IBM CORP				1FE	2,284,299	128.7120	2,767,308	2,150,000	2,257,675	0	(4,934)	0	0	5.875	5.360	MN	11,228	126,313	11/19/2014	11/29/2032
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CO	LS			1FE	894,880	106.1740	1,061,740	1,000,000	903,162	0	2,087	0	0	4.000	4.660	JD	1,222	40,000	10/01/2013	06/20/2042
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO				1FE	1,240,450	117.9510	1,474,388	1,250,000	1,240,733	0	283	0	0	4.700	4.740	FA	21,542	58,750	02/16/2016	02/19/2046
460146-CF-8	INTL PAPER CO				2FE	19,023,486	139.7140	22,857,210	16,360,000	18,747,147	0	(52,114)	0	0	7.300	6.070	MN	152,602	1,194,280	07/09/2012	11/15/2039
460146-CG-6	INTERNATIONAL PAPER CO			1,2	2FE	3,497,165	107.5020	3,762,570	3,500,000	3,498,582	0	304	0	0	4.750	4.760	FA	62,806	166,250	11/08/2011	02/15/2022
461070-AK-0	INTERSTATE POWER AND LIGHT CO			1,2	2FE	2,189,538	113.6660	2,273,329	2,000,000	2,177,862	0	(3,933)	0	0	4.700	4.130	AO	19,844	94,000	11/19/2014	10/15/2043
46284V-AC-5	IRON MOUNTAIN INC	LS		1,2	3FE	50,000	100.2010	50,101	50,000	50,000	0	0	0	0	4.875	4.870	MS	697	0	09/06/2017	09/15/2027
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM 144A			1	2FE	1,674,706	111.3500	1,864,785	1,674,706	1,674,706	0	0	0	0	6.100	6.090	AO	17,310	102,157	08/09/2002	10/31/2027
46574*-AA-7	ITT HOLDINGS LLC			1	2FE	5,000,000	97.8000	4,890,000	5,000,000	5,000,000	0	0	0	0	3.920	3.920	MN	21,778	196,000	05/21/2015	05/21/2025
46574*-AB-5	ITT HOLDINGS LLC			1	2FE	6,200,000	97.3300	6,034,460	6,200,000	6,200,000	0	0	0	0	4.020	4.020	MN	27,693	249,240	05/21/2015	05/21/2027
466112-AR-0	JBS USA LLC/JBS USA FINANCE INC	LS		1,2	4FE	702,350	97.3750	681,625	700,000	701,711	0	(261)	0	0	5.750	5.690	JD	1,789	40,250	05/21/2015	06/15/2025
46625H-HL-7	JPMORGAN CHASE & CO				1FE	5,404,730	105.2840	5,264,200	5,000,000	5,074,975	0	(54,176)	0	0	6.300	5.080	AO	59,500	315,000	03/29/2011	04/23/2019
46625H-HQ-6	JPMORGAN CHASE & CO				1FE	785,768	105.5790	791,850	750,000	760,478	0	(4,382)	0	0	4.950	4.280	MS	9,900	37,125	07/06/2011	03/25/2020
46625H-HS-2	JPMORGAN CHASE & CO				1FE	1,513,785	105.0110	1,575,165	1,500,000	1,504,461	0	(1,617)	0	0	4.400	4.270	JJ	29,150	66,000	07/11/2011	07/22/2020
46625H-HV-5	JPMORGAN CHASE & CO				1FE	6,038,644	126.3840	7,583,041	6,000,000	6,034,900	0	(759)	0	0	5.500	5.450	AO	69,667	330,000	06/29/2011	10/15/2040
46625H-HZ-6	JPMORGAN CHASE & CO	LS			1FE	4,994,450	106.5460	5,327,300	5,000,000	4,997,847	0	580	0	0	4.625	4.630	MN	32,760	231,250	05/05/2011	05/10/2021
46625H-JB-7	JPMORGAN CHASE & CO	LS			1FE	8,864,317	128.4940	9,637,050	7,500,000	8,774,654	0	(30,276)	0	0	5.600	4.430	JJ	193,667	420,000	11/19/2014	07/15/2041
466313-AG-8	JABIL CIRCUIT INC	LS			2FE	139,989	105.2860	147,400	140,000	140,000	0	0	0	0	4.700	4.700	MS	1,937	6,580	07/31/2012	09/15/2022
46647P-AJ-5	JPMORGAN CHASE & CO			1,2	1FE	16,060,000	102.6760	16,489,766	16,060,000	16,060,000	0	0	0	0	3.882	3.880	JJ	271,893	0	07/17/2017	07/24/2038
46659*-AA-5	JM FAMILY ENTERPRISES INC			1	2FE	100,000	100.3710	100,371	100,000	100,000	0	0	0	0	3.310	3.310	MN	552	0	11/01/2017	11/01/2024
46849L-SL-6	JACKSON NATIONAL LIFE GLOBAL FUNDI				1FE	3,009,690	99.9000	2,997,000	3,000,000	3,005,868	0	(3,822)	0	0	1.875	1.620	AO	11,875	28,125	06/20/2017	10/15/2018
470328-AG-6	JAMES CAMPBELL CO LLC			1	2	1,200,000	107.0420	1,284,504	1,200,000	1,200,000	0	0	0	0	4.480	4.480	JD	27,029	26,880	09/26/2014	09/30/2024
470328-AH-4	JAMES CAMPBELL CO LLC			1	2	400,000	108.3370	433,348	400,000	400,000	0	0	0	0	4.580	4.580	JD	9,211	9,160	09/26/2014	09/30/2026
470328-AJ-0	JAMES CAMPBELL CO LLC			1	2	400,000	108.8600	435,440	400,000	400,000	0	0	0	0	4.630	4.630	JD	9,311	9,260	09/26/2014	09/30/2027
470328-AL-5	JAMES CAMPBELL CO LLC			1	2	200,000	101.3650	202,730	200,000	200,000	0	0	0	0	3.490	3.490	JD	19	6,980	09/28/2016	09/30/2023
470328-AM-3	JAMES CAMPBELL CO LLC			1	2	500,000	102.3410	511,705	500,000	500,000	0	0	0	0	3.780	3.780	JD	53	18,900	09/28/2016	09/30/2026
470328-AN-1	JAMES CAMPBELL CO LLC			1	2	600,000	102.3130	613,878	600,000	600,000	0	0	0	0	3.830	3.830	JD	64	22,980	09/28/2016	09/30/2027
470328-AQ-4	JAMES CAMPBELL CO LLC			1	2	400,000	102.3890	409,556	400,000	400,000	0	0	0	0	3.880	3.880	JD	7,803	7,760	09/28/2016	09/30/2028
470328-AR-2	JAMES CAMPBELL CO LLC			1	1Z	100,000	100.7600	100,760	100,000	100,000	0	0	0	0	3.500	3.500	JD	10	1,488	09/27/2017	09/30/2025
470328-AS-0	JAMES CAMPBELL CO LLC			1	1Z	100,000	100.9690	100,969	100,000	100,000	0	0	0	0	3.720	3.720	JD	21	1,581	09/27/2017	09/30/2028
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO				2FE	5,315,215	123.8240	6,253,129	5,050,000	5,295,649	0	(6,531)	0	0	6.150	5.720	JD	25,881	310,575	02/02/2017	06/01/2037
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	1,466,680	102.3740	1,515,150	1,480,000	1,466,882	0	202	0	0	3.837	3.880	MN	7,256	57,576	04/18/2017	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY			2	1FE	10,000,000	107.3650	10,736,500	10,000,000	10,000,000	0	0	0	0	4.083	4.080	JJ	204,150	408,300	02/13/2013	07/01/2053
478160-AL-8	JOHNSON & JOHNSON				1FE	350,776	121.4940	364,482	300,000	344,426	0	(2,117)	0	0	4.950	3.680	MN	1,898	14,850	11/19/2014	05/15/2033
478160-BJ-2	JOHNSON & JOHNSON			1,2	1FE	5,697,169	114.7200	6,395,640	5,575,000	5,683,428	0	(5,424)	0	0	4.375	4.190	JD	17,615	243,906	03/04/2015	12/05/2033
478160-BU-7	JOHNSON & JOHNSON			1,2	1FE	497,375	104.1380	520,690	500,000	497,546	0	94	0	0	3.550	3.580	MS	5,917	17,750	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON			1,2	1FE	496,680	105.7920	528,960	500,000	496,795	0	63	0	0	3.700	3.730	MS	6,167	18,500	02/25/2016	03/01/2046
478160-BY-9	JOHNSON & JOHNSON			1,2	1FE	3,594,924	97.5190	3,510,684	3,600,000	3,595,764	0	463	0	0	2.450	2.460	MS	29,400	88,200	02/25/2016	03/01/2026
478160-CF-9	JOHNSON & JOHNSON			1,2	1FE	1,186,032	105.5680	1,266,816	1,200,000	1,186,421	0	389	0	0	3.625	3.700	MS	14,258	21,750	03/23/2017	03/03/2037
481210-AC-5	JRD HOLDINGS LLC			1	2FE	80,000	101.0820	80,866	80,000	80,000	0	0	0	0	3.470	3.470	MS	725	2,776	03/27/2014	03/27/2021
481210-AD-3	JRD HOLDINGS LLC			1	2FE	924,164	103.2390	929,151	900,000	916,217	0	(3,204)	0	0	4.130	3.530	MS	9,706	37,170	11/18/2015	03/27/2024
48129A-AA-0	JPMORGAN CHASE & CO			1,2	1FE	5,000,000	100.2730	5,013,650	5,000,000	5,000,000	0	0	0	0	2.295	2.290	JAJO	10,523	0	11/21/2017	01/10/2025
482539-AA-1	KLX INC			1,2	4FE	1,340,025	104.6680	1,397,318	1,335,000	1,337,097	0	(1,008)	0	0	5.875	5.780	JD	6,536	78,431	11/21/2014	12/01/2022
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1FE	1,204,104	100.1860	1,202,244	1,200,000	1,203,889	0	(215)	0	0	3.150	3.100	MN	6,300	18,690	05/16/2017	05/01/2027
486606-J#-4	KAYNE ANDERSON KYN FUND			1	1FE	1,000,000	100.7770	1,007,770	1,000,000	1,000,000	0	0	0	0	3.670	3.670	JD	1,223	36,700	06/13/2013	04/16/2025
486606-J*-8	KAYNE ANDERSON KYN FUND			1	1FE	1,100,000	99.7710	1,097,481	1,100,000	1,100,000	0	0	0	0	3.200	3.200	JD	1,173	35,200	06/13/2013	04/16/2021
486606-J@-6	KAYNE ANDERSON KYN FUND			1	1FE	1,000,000	100.4870	1,004,870	1,000,000	1,000,000	0	0	0	0	3.570	3.570	JD	1,190	35,700	06/13/2013	04/16/2023
48666*-AA-2	KCP&L GREATER MISSOURI OPERATIONS			1	2	2,200,000	100.5230	2,211,506	2,200,000	2,200,000	0	0	0	0	3.490	3.490	FA	29,006	76,780	08/16/2013	08/16/2025
487836-BE-7	KELLOGG CO				2FE	997,510	100.4270	1,004,280	1,000,000	999,847	0	386	0	0	3.250	3.290	MN	3,611	32,500	05/16/2011	05/21/2018
491674-BE-6	KENTUCKY UTILITIES CO			1,2	1FE	957,200	102.3360	1,023,360	1,000,000	985,362	0	4,807	0	0	3.250	3.800	MN	5,417	32,500	07/07/2011	11/01/2020
492386-AB-4	ANADARKO PETROLEUM CORP PRVT			1	2	2,585,638	103.4860	2,675,773	2,585,638	2,585,638	0	0	0	0	6.720	6.720	JJ	72,881	173,755	12/01/2004	01/30/2020
49326E-ED-1	KEYCORP				2FE	1,353,740	107.6830	1,459,105	1,355,000	1,354,522	0	133	0	0	5.100	5.110	MS	18,620	69,105	03/21/2011	03/24/2021
494368-BF-9	KIMBERLY-CLARK CORP				1FE	2,030,802	104.4420	2,057,507	1,970,000	2,003,310	0	(9,976)	0	0	3.875	3.290	MS	25,446	76,338	11/19/2014	03/01/2021
494368-BH-5	KIMBERLY-CLARK CORP				1FE	472,675	99.4320	477,274	480,000	476,739	0	732	0	0	2.400	2.570	MS	3,840	11,520	02/06/2012	03/01/2022
494368-BL-6	KIMBERLY-CLARK CORP				1FE	3,006,360	99.7200	3,141,180	3,150,000	3,019,045	0	2,946	0	0	3.700	3.960	JD	9,713	116,550	05/20/2013	06/01/2043
49446R-AK-5	KIMCO REALTY CORPORATION			1,2	2FE	4,963,350	99.8340	4,991,700	5,000,000	4,978,767	0	3,535	0	0	3.125	3.210	JD	13,021	156,250	05/14/2013	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
494550-AL-0	KINDER MORGAN ENERGY PARTNERS L P				2FE	1,071,650	127.7510	1,277,510	1,000,000	1,055,729	0	(2,214)	0	0	7.750	7.120	MS	22,819	77,500	05/07/2008	03/15/2032
494550-AT-3	KINDER MORGAN ENERGY PARTNERS L P				2FE	3,122,161	111.4490	3,343,500	3,000,000	3,104,915	0	(3,596)	0	0	5.800	5.480	MS	51,233	174,000	07/09/2012	03/15/2035
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP	LS			2FE	8,962,143	115.7980	10,421,820	9,000,000	8,967,962	0	828	0	0	6.500	6.530	FA	243,750	585,000	12/08/2010	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP				2FE	10,145,776	124.5850	12,458,500	10,000,000	10,128,443	0	(3,102)	0	0	6.950	6.820	JJ	320,472	695,000	12/08/2010	01/15/2038
494550-BB-1	KINDER MORGAN ENERGY PARTNERS LP				2FE	3,240,390	108.4810	3,254,430	3,000,000	3,060,888	0	(26,238)	0	0	6.850	5.810	FA	77,633	205,500	08/12/2009	02/15/2020
494550-BH-8	KINDER MORGAN ENERGY PARTNERS L.P.				2FE	2,995,230	116.0600	3,481,800	3,000,000	2,995,666	0	80	0	0	6.375	6.380	MS	63,750	191,250	02/23/2011	03/01/2041
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A			1	2FE	111,872	102.1450	122,633	120,058	117,891	0	535	0	0	5.737	6.870	MJSD	1,923	5,015	05/15/2006	03/30/2021
500255-AT-1	KOHLS CORP	LS		1,2	2FE	8,977,500	105.6900	9,512,100	9,000,000	8,985,236	0	2,097	0	0	4.750	4.780	JD	19,000	427,500	09/05/2013	12/15/2023
50075N-AC-8	KRAFT FOODS INC				2FE	13,706,413	124.8300	15,221,891	12,194,000	13,458,306	0	(61,357)	0	0	6.500	5.410	MN	132,102	792,610	11/05/2013	11/01/2031
50075N-AT-1	KRAFT FOODS INC				2FE	8,316,250	128.7700	9,400,210	7,300,000	8,181,778	0	(22,641)	0	0	6.875	5.840	FA	209,115	501,875	12/08/2010	02/01/2038
50075N-AU-8	KRAFT FOODS INC				2FE	551,551	100.2950	507,703	506,210	506,748	0	(6,355)	0	0	6.125	4.810	FA	12,919	31,911	08/21/2009	02/01/2018
50075N-AW-4	KRAFT FOODS INC	LS			2FE	4,108,518	130.4130	4,694,868	3,600,000	4,045,866	0	(10,549)	0	0	6.875	5.840	JJ	106,563	247,500	12/08/2010	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO	LS		1,2	2FE	5,582,304	99.0490	5,546,744	5,600,000	5,582,831	0	299	0	0	4.375	4.390	JD	20,417	245,000	05/10/2016	06/01/2046
50077L-AK-2	KRAFT HEINZ FOODS CO			1,2	2FE	1,048,604	103.2720	1,084,356	1,050,000	1,048,914	0	121	0	0	3.950	3.960	JJ	19,125	41,475	06/23/2015	07/15/2025
501044-BZ-3	KROGER CO. (THE)	LS			2FE	4,880,573	131.3570	5,611,571	4,272,000	4,713,001	0	(21,150)	0	0	7.500	6.320	AO	80,100	320,400	12/05/2013	04/01/2031
501044-CK-5	KROGER CO				2FE	2,253,374	127.0240	2,540,500	2,000,000	2,220,834	0	(5,499)	0	0	6.900	5.950	AO	29,133	138,000	12/08/2010	04/15/2038
501044-CT-6	KROGER CO			1,2	2FE	1,071,670	108.8300	1,088,300	1,000,000	1,070,953	0	(717)	0	0	5.150	4.660	FA	21,458	25,750	06/21/2017	08/01/2043
501044-DK-4	KROGER CO	LS		1,2	2FE	6,949,320	102.7920	7,195,440	7,000,000	6,949,573	0	253	0	0	4.650	4.690	JJ	141,954	0	07/17/2017	01/15/2048
501797-AJ-3	L BRANDS INC	LS			3FE	502,500	107.7470	538,740	500,000	501,673	0	(239)	0	0	5.625	5.550	AO	5,938	28,125	01/13/2014	10/15/2023
501797-AM-6	L BRANDS INC				3FE	195,000	100.0920	195,179	195,000	195,000	0	0	0	0	6.750	6.750	JJ	6,581	13,711	06/14/2016	07/01/2036
50512#-AB-8	LA STADIUM FINANCE CO LLC			1	2FE	2,700,000	103.2920	2,788,884	2,700,000	2,700,000	0	0	0	0	4.210	4.210	MS	28,733	53,993	04/13/2017	03/31/2032
50540R-AS-1	LABORATORY CORP OF AMERICA			1,2	2FE	4,400,187	109.3000	4,891,175	4,475,000	4,402,866	0	1,191	0	0	4.700	4.800	FA	87,635	210,325	08/11/2015	02/01/2045
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC			1	3	4,000,000	98.5000	3,940,000	4,000,000	4,000,000	0	0	0	0	5.880	5.880	MJSD	653	287,360	01/13/2017	03/31/2024
50706U-AB-1	LAGO RESORT & CASINO LLC - TL				4FE	2,932,650	99.7500	2,985,019	2,992,500	2,955,471	0	17,497	0	0	11.193	11.740	MON	4,652	340,770	03/21/2016	03/07/2022
513075-BH-3	LAMAR MEDIA CORP	LS		1,2	3FE	1,793,750	104.5870	1,830,273	1,750,000	1,771,356	0	(6,364)	0	0	5.375	4.930	JJ	43,373	94,063	03/13/2014	01/15/2024
513075-BL-4	LAMAR MEDIA CORP	LS		1,2	3FE	100,000	107.1600	107,160	100,000	100,000	0	0	0	0	5.750	5.750	FA	2,396	5,750	01/25/2016	02/01/2026
514666-AJ-5	LAND O LAKES INC			1,2	2FE	45,000	111.5760	50,209	45,000	45,000	0	0	0	0	6.000	6.000	MN	345	2,700	11/07/2012	11/15/2022
526057-BT-0	LENNAR CORP	LS		1,2	3FE	1,785,000	102.1810	1,788,185	1,750,000	1,759,656	0	(7,077)	0	0	4.500	4.060	JD	3,500	78,750	03/17/2014	06/15/2019
53079E-AE-4	LIBERTY MUTUAL GROUP INC. 144A				2FE	7,334,470	131.2450	7,874,700	6,000,000	7,175,172	0	(46,214)	0	0	7.000	5.180	MS	123,667	420,000	06/18/2014	03/15/2034
53079E-BE-3	LIBERTY MUTUAL GROUP INC				2FE	199,868	105.1990	210,398	200,000	199,923	0	12	0	0	4.250	4.250	JD	378	8,500	10/31/2013	06/15/2023
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			1	2FE	7,000,000	107.5240	7,526,680	7,000,000	7,000,000	0	0	0	0	4.890	4.890	AO	58,001	206,331	03/24/2017	04/30/2047
53219L-AM-1	LIFEPOINT HOSPITALS INC	LS		1,2	3FE	1,575,000	102.1440	1,532,160	1,500,000	1,527,381	0	(13,392)	0	0	5.500	4.490	JD	6,875	82,500	03/13/2014	12/01/2021
53219L-AN-9	LIFEPOINT HEALTH INC	LS		1,2	3FE	750,000	101.1620	758,715	750,000	750,000	0	0	0	0	5.875	5.870	JD	3,672	44,063	11/19/2015	12/01/2023
53219L-AQ-2	LIFEPOINT HEALTH INC	LS		1,2	3FE	123,000	99.0370	123,796	125,000	123,031	0	31	0	0	5.375	5.670	MN	1,120	1,344	11/16/2017	05/01/2024
532457-AP-3	ELI LILLY AND COMPANY				1FE	3,945,228	140.2350	4,359,906	3,109,000	3,848,542	0	(25,448)	0	0	6.770	4.780	JJ	105,240	210,479	11/25/2013	01/01/2036
532457-BA-5	ELI LILLY & COMPANY				1FE	2,222,860	127.8110	2,556,220	2,000,000	2,199,295	0	(6,243)	0	0	5.550	4.750	MS	32,683	111,000	11/27/2013	03/15/2037
532457-BH-0	ELI LILLY AND CO			1,2	1FE	833,388	100.3750	838,131	835,000	833,774	0	147	0	0	2.750	2.770	JD	1,914	22,963	02/24/2015	06/01/2025
532457-BJ-6	ELI LILLY AND COMPANY	LS		1,2	1FE	995,150	103.1630	1,031,630	1,000,000	995,410	0	96	0	0	3.700	3.720	MS	12,333	37,000	02/24/2015	03/01/2045
532457-BR-8	ELI LILLY AND COMPANY	LS		1,2	1FE	3,182,688	107.5940	3,443,008	3,200,000	3,182,906	0	218	0	0	3.950	3.980	MN	16,151	65,307	05/04/2017	05/15/2047
53359#-AA-0	LINCOLN ELECTRIC HOLDINGS INC.			1	2	900,000	100.2310	902,079	900,000	900,000	0	0	0	0	3.150	3.150	FA	10,316	28,350	08/20/2015	08/20/2025
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS INC.			1	2	900,000	98.9440	890,496	900,000	900,000	0	0	0	0	3.350	3.350	FA	10,971	30,150	08/20/2015	08/20/2030
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC.			1	2	200,000	93.6270	187,254	200,000	200,000	0	0	0	0	2.750	2.750	AO	1,085	5,500	10/20/2016	10/20/2028
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC.			1	2	10,600,000	94.2920	9,994,952	10,600,000	10,600,000	0	0	0	0	3.030	3.030	AO	63,344	321,180	10/20/2016	10/20/2033
534187-AW-9	LINCOLN NATIONAL CORPORATION				2FE	3,293,191	128.0410	3,841,230	3,000,000	3,259,205	0	(7,056)	0	0	6.300	5.570	AO	43,050	189,000	07/09/2012	10/09/2037
536218-AE-6	LION INDUSTRIAL PROPERTIES LP			1	2	500,000	102.9480	514,740	500,000	500,000	0	0	0	0	3.990	3.990	MS	5,043	19,950	03/31/2016	03/31/2026
536218-AF-3	LION INDUSTRIAL PROPERTIES LP			1	2	1,000,000	102.9130	1,029,130	1,000,000	1,000,000	0	0	0	0	3.990	3.990	MN	4,988	39,900	05/16/2016	05/16/2026
536218-AG-1	LION INDUSTRIAL PROPERTIES LP			1	2	2,500,000	103.9330	2,598,325	2,500,000	2,500,000	0	0	0	0	4.140	4.140	MS	34,500	103,500	09/01/2016	09/01/2026
536797-AC-7	LITHIA MOTORS INC.			1,2	3FE	40,000	104.4500	41,780	40,000	40,000	0	0	0	0	5.250	5.250	FA	916	0	07/17/2017	08/01/2025
539830-AR-0	LOCKHEED MARTIN CORPORATION				2FE	3,138,301	131.4220	3,942,660	3,000,000	3,112,162	0	(3,272)	0	0	6.150	5.810	MS	61,500	184,500	02/12/2009	09/01/2036
540424-AP-3	LOEWS CORPORATION				1FE	7,898,074	122.8860	9,830,880	8,000,000	7,913,001	0	2,695	0	0	6.000	6.100	FA	200,000	480,000	12/08/2010	02/01/2035
540424-AR-9	LOEWS CORP	LS		1,2	1FE	10,400,274	103.3080	10,904,159	10,555,000	10,412,562	0	3,059	0	0	4.125	4.210	MN	55,634	435,394	11/19/2014	05/15/2043
546676-AV-9	LOUISVILLE GAS & ELECTRIC CO			1,2	1FE	992,800	115.4320	1,154,320	1,000,000	993,305	0	131	0	0	4.650	4.690	MN	5,942	46,500	11/06/2013	11/15/2043
548661-CJ-4	LOWES COMPANIES INC.				1FE	3,985,440	123.1480	5,818,743	4,725,000	4,111,060	0	16,880	0	0	5.500	6.740	AO	54,863	259,875	11/19/2014	10/15/2035
548661-CL-9	LOWES COMPANIES INC				1FE	1,790,802	125.2090	2,253,762	1,800,000	1,792,459	0	217	0	0	5.800	5.830	AO	22,040	104,400	08/05/2009	10/15/2036
548661-CR-6	LOWES COMPANIES INC			1,2	1FE	10,249,006	128.0450	12,804,500	10,000,000	10,219,528	0	(5,044)	0	0	5.800	5.620	AO	122,444	580,000	12/08/2010	04/15/2040
548661-DA-2	LOWES COMPANIES INC			1,2	1FE	2,776,090	117.4770	2,936,925	2,500,000	2,759,522	0	(5,607)	0	0	5.000	4.320	MS	36,806	125,000	11/19/2014	09/15/2043
548661-DN-4	LOWES COMPANIES INC			1,2	1FE	1,243,050	100.3750	1,254,688	1,250,000	1,243,266	0	132	0	0	3.700	3.730	AO	9,764	46,250	04/11/2016	04/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DQ-7	LOWES COMPANIES INC.	LS		1,2	1FE	3,974,560	106.4870	4,259,480	4,000,000	3,974,852	0	292	0	0	4.050	4.080	MN	26,100	81,000	04/19/2017	05/03/2047
55068#-AF-6	LUXOTTICA US HOLDING CORP			1	1	6,000,000	102.1850	6,131,100	6,000,000	6,000,000	0	0	0	0	6.770	6.770	JJ	203,100	406,200	07/01/2008	07/01/2018
552690-C*-8	MDU RESOURCES GROUP INC.			1	2	3,000,000	105.3740	3,161,220	3,000,000	3,000,000	0	0	0	0	4.240	4.240	JJ	58,653	127,200	07/15/2014	07/15/2024
55305B-AQ-4	M/I HOMES INC			1,2	3FE	150,625	101.3470	152,022	150,000	150,588	0	(37)	0	0	5.625	5.540	FA	3,469	0	07/31/2017	08/01/2025
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT			1,2	3FE	70,000	104.5170	73,162	70,000	70,000	0	0	0	0	5.250	5.250	FA	1,531	3,767	07/13/2016	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT			1,2	3FE	125,000	102.1000	127,626	125,000	125,000	0	0	0	0	5.000	5.000	AO	1,736	0	09/07/2017	10/15/2027
55354G-AA-8	MSCI INC			1,2	3FE	1,897,413	105.7380	1,913,858	1,810,000	1,868,779	0	(10,569)	0	0	5.250	4.500	MN	12,142	95,025	02/25/2015	11/15/2024
55354G-AB-6	MSCI INC			1,2	3FE	530,000	107.1500	567,895	530,000	530,000	0	0	0	0	5.750	5.750	FA	11,513	30,475	08/10/2015	08/15/2025
55616X-AC-1	MACYS RETAIL HOLDINGS INC	LS			2FE	16,778,500	107.9320	15,747,279	14,590,000	16,146,848	0	(111,676)	0	0	7.000	5.600	FA	385,824	1,021,300	05/27/2011	02/15/2028
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP				2FE	11,054,520	124.4430	11,199,870	9,000,000	10,783,933	0	(54,949)	0	0	6.400	4.810	MN	96,000	576,000	07/09/2012	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2FE	3,982,400	113.4350	4,537,400	4,000,000	3,983,533	0	300	0	0	5.150	5.170	AO	43,489	206,000	10/03/2013	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2FE	999,650	97.7140	977,140	1,000,000	999,681	0	6	0	0	4.200	4.200	MS	12,367	42,000	02/25/2015	03/15/2045
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	LS		1,2	2FE	5,960,460	100.6080	6,036,480	6,000,000	5,960,623	0	163	0	0	4.200	4.230	AO	61,600	0	09/26/2017	10/03/2047
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST			1	1FE	100,000	102.3410	102,341	100,000	100,000	0	0	0	0	3.470	3.470	JD	202	2,892	02/10/2017	12/10/2028
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST			1	1FE	100,000	101.0450	101,045	100,000	100,000	0	0	0	0	3.280	3.280	JD	182	0	12/11/2017	12/10/2027
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST			1	1FE	2,900,000	101.0290	2,929,841	2,900,000	2,900,000	0	0	0	0	3.530	3.530	JD	5,687	0	12/11/2017	12/10/2032
565849-AM-8	MARATHON OIL CORP	LS		1,2	2FE	9,994,100	109.8800	10,988,000	10,000,000	9,994,177	0	77	0	0	5.200	5.200	JD	43,333	520,000	06/01/2015	06/01/2045
570535-AQ-7	MARKEL CORPORATION				2FE	3,958,280	113.1200	4,524,840	4,000,000	3,959,369	0	637	0	0	5.000	5.060	AO	47,778	200,000	03/29/2016	04/05/2046
57169*-BK-2	MARS INC			1	1	4,000,000	102.1870	4,087,480	4,000,000	4,000,000	0	0	0	0	3.780	3.780	MS	38,640	75,600	03/29/2017	03/29/2032
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY 144A				1FE	1,519,813	134.3140	1,712,504	1,275,000	1,514,846	0	(4,966)	0	0	5.900	4.530	MN	9,612	75,225	03/09/2017	11/15/2039
575718-AD-3	MASSACHUSETTS INSTITUTE OF TECHNOL				1FE	5,454,150	103.0410	5,152,050	5,000,000	5,388,317	0	(40,924)	0	0	3.308	2.290	JJ	82,700	165,400	05/12/2016	07/01/2026
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOL			2	1FE	300,000	109.0300	327,090	300,000	300,000	0	0	0	0	3.959	3.950	JJ	5,939	11,877	09/22/2014	07/01/2038
57629W-CF-5	MASSMUTUAL GLOBAL FUNDING II				1FE	1,634,004	98.8630	1,617,399	1,636,000	1,634,194	0	190	0	0	1.950	1.990	MS	8,773	0	09/19/2017	09/22/2020
57636Q-AH-7	MASTERCARD INC	LS		1,2	1FE	14,749,200	106.1560	15,923,549	15,000,000	14,754,239	0	4,542	0	0	3.800	3.890	MN	63,333	570,000	11/16/2016	11/21/2046
57736*-AM-3	MAUI ELECTRIC COMPANY LIMITED			1	2Z	1,100,000	110.2830	1,213,113	1,100,000	1,100,000	0	0	0	0	4.840	4.840	AO	13,310	53,240	10/03/2013	10/01/2027
578454-AD-2	MAYO CLINIC				1FE	1,320,000	104.6270	1,381,076	1,320,000	1,320,000	0	0	0	0	4.128	4.120	MN	6,963	54,490	03/10/2016	11/15/2052
579780-AP-2	MCCORMICK & CO INC			1,2	2FE	2,987,790	105.7020	3,171,060	3,000,000	2,987,881	0	91	0	0	4.200	4.220	FA	49,000	0	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORPORATION	LS			2FE	1,298,224	133.0910	1,330,920	1,000,000	1,272,482	0	(8,643)	0	0	6.300	4.250	AO	13,300	63,000	11/19/2014	10/15/2037
58013M-EF-7	MCDONALDS CORP MTN				2FE	3,441,348	133.4570	4,003,740	3,000,000	3,378,873	0	(10,348)	0	0	6.300	5.270	MS	63,000	189,000	12/08/2010	03/01/2038
58013M-EH-3	MCDONALDS CORPORATION				2FE	3,185,584	125.8820	3,776,460	3,000,000	3,161,006	0	(4,090)	0	0	5.700	5.270	FA	71,250	171,000	12/08/2010	02/01/2039
581557-BC-8	MCKESSON CORP	LS		1,2	2FE	7,000,000	108.2210	7,575,471	7,000,000	7,000,000	0	0	0	0	4.883	4.880	MS	100,644	341,810	03/05/2014	03/15/2044
582839-AF-3	MEAD JOHNSON NUTRITION CO				2FE	2,826,087	126.6150	2,975,453	2,350,000	2,794,518	0	(11,742)	0	0	5.900	4.520	MN	23,108	138,650	03/04/2015	11/01/2039
58405U-AD-4	MEDCO HEALTH SOLUTIONS INC				2FE	2,839,146	101.0280	2,581,265	2,555,000	2,563,362	0	(39,707)	0	0	7.125	5.480	MS	53,602	182,044	08/04/2009	03/15/2018
58502B-AA-4	MEDNAX INC	LS		1,2	3FE	490,000	101.9540	499,579	490,000	490,000	0	0	0	0	5.250	5.250	JD	2,144	25,725	12/03/2015	12/01/2023
585055-AS-5	MEDTRONIC INC				1FE	1,592,448	104.5720	1,667,923	1,595,000	1,594,336	0	281	0	0	4.450	4.470	MS	20,899	70,978	03/11/2010	03/15/2020
585055-AT-3	MEDTRONIC INC				1FE	5,150,254	126.7360	6,336,800	5,000,000	5,132,227	0	(3,052)	0	0	5.550	5.340	MS	81,708	277,500	12/08/2010	03/15/2040
585055-AX-4	MEDTRONIC INC			1,2	1FE	1,051,772	102.1810	1,078,020	1,055,000	1,053,516	0	325	0	0	3.125	3.160	MS	9,707	32,969	03/14/2012	03/15/2022
585055-BD-7	MEDTRONIC INC			1,2	1FE	4,226,418	114.5460	4,639,113	4,050,000	4,214,913	0	(3,429)	0	0	4.625	4.360	MS	55,153	187,313	04/30/2014	03/15/2044
585055-BU-9	MEDTRONIC INC				1FE	997,320	116.3640	1,163,640	1,000,000	997,392	0	47	0	0	4.625	4.640	MS	13,618	46,250	12/01/2014	03/15/2045
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CT				1FE	940,936	119.1170	994,627	835,000	933,714	0	(2,265)	0	0	5.000	4.220	JJ	20,875	41,750	08/14/2014	07/01/2042
589331-AM-9	MERCK & CO INC				1FE	4,820,280	131.2280	5,249,120	4,000,000	4,733,012	0	(24,729)	0	0	5.750	4.320	MN	29,389	230,000	03/28/2014	11/15/2036
589331-AN-7	MERCK & CO INC	LS			1FE	3,358,178	104.2590	3,127,770	3,000,000	3,120,348	0	(78,156)	0	0	5.000	2.250	JD	417	150,000	11/19/2014	06/30/2019
58933Y-AA-3	MERCK SHARP & DOHME CORP	LS		1,2	1FE	5,670,435	104.3810	5,219,050	5,000,000	5,239,308	0	(82,430)	0	0	3.875	2.090	JJ	89,340	193,750	07/09/2012	01/15/2021
58933Y-AT-2	MERCK SHARP & DOHME CORP	LS		1,2	1FE	3,425,435	104.2430	3,648,505	3,500,000	3,427,247	0	1,505	0	0	3.700	3.820	FA	50,721	129,500	01/09/2017	02/10/2045
59001A-AQ-5	MERITAGE HOMES CORP				3FE	505,000	113.0460	570,882	505,000	505,000	0	0	0	0	7.000	7.000	AO	8,838	35,350	03/27/2012	04/01/2022
59001A-AY-8	MERITAGE HOMES CORP			1,2	3FE	500,000	107.7090	538,545	500,000	500,000	0	0	0	0	6.000	6.000	JD	2,500	30,000	05/28/2015	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	125,275	101.6540	127,068	125,000	125,262	0	(13)	0	0	5.125	5.090	JD	445	3,203	05/22/2017	06/06/2027
590188-JN-9	MERRILL LYNCH & CO INC				1FE	1,055,017	104.0810	1,118,871	1,075,000	1,072,629	0	2,522	0	0	6.875	7.110	MN	9,444	73,906	12/18/2008	11/15/2018
59022C-AJ-2	MERRILL LYNCH & CO INC				2FE	772,697	127.7980	1,277,980	1,000,000	794,808	0	4,326	0	0	6.110	8.260	JJ	25,798	61,100	01/22/2007	01/29/2037
59156R-AJ-7	METLIFE INC	LS			1FE	6,473,991	135.5560	8,133,360	6,000,000	6,387,318	0	(14,174)	0	0	6.375	5.750	JD	17,000	382,500	11/19/2014	06/15/2034
59156R-AM-0	METLIFE INC				1FE	6,138,644	127.7650	7,972,536	6,240,000	6,155,147	0	2,746	0	0	5.700	5.820	JD	15,808	355,680	12/08/2010	06/15/2035
59156R-AX-6	METLIFE INC				1FE	949,763	106.8350	1,014,933	950,000	949,918	0	24	0	0	4.750	4.750	FA	17,925	45,125	08/03/2010	02/08/2021
59156R-BR-8	METLIFE INC			1,2	1FE	2,130,480	114.1570	2,283,140	2,000,000	2,128,267	0	(2,213)	0	0	4.600	4.200	MN	12,267	92,000	01/09/2017	05/13/2046
59217G-CE-7	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	2,499,925	99.2330	2,480,825	2,500,000	2,499,937	0	12	0	0	2.050	2.050	JD	2,705	25,340	06/07/2017	06/12/2020
594918-AU-8	MICROSOFT CORP			1,2	1FE	12,820,080	104.9010	13,637,130	13,000,000	12,836,500	0	3,771	0	0	3.750	3.820	MN	81,250	487,500	04/25/2013	05/01/2043
594918-AX-2	MICROSOFT CORP			1,2	1FE	1,993,080	122.6620	2,453,260	2,000,000	1,993,568	0	121	0	0	4.875	4.890	JD	4,333	97,500	12/03/2013	12/15/2043
594918-BB-9	MICROSOFT CORP			1,2	1FE	2,055,695	99.7550	2,054,953	2,060,000	2,056,820	0	400	0	0	2.700	2.720	FA	21,476	55,620	02/09/2015	02/12/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
594918-BC-7	MICROSOFT CORP			1,2	1FE	2,570,100	103.9870	2,703,662	2,600,000	2,573,221	0	1,117	0	0	3.500	3.580	FA	35,136	91,000	02/09/2015	02/12/2035
594918-BD-5	MICROSOFT CORP			1,2	1FE	4,531,435	104.8750	4,719,420	4,500,000	4,529,734	0	(670)	0	0	3.750	3.710	FA	65,156	168,750	03/24/2015	02/12/2045
594918-BE-3	MICROSOFT CORP	LS		1,2	1FE	1,968,200	107.7140	2,154,280	2,000,000	1,969,175	0	351	0	0	4.000	4.080	FA	30,889	80,000	02/09/2015	02/12/2055
594918-BN-3	MICROSOFT CORP				1FE	2,969,670	98.6640	2,959,920	3,000,000	2,977,073	0	7,403	0	0	1.100	1.580	FA	13,108	16,500	06/19/2017	08/08/2019
594918-BY-9	MICROSOFT CORPORATION	LS		1,2	1FE	1,992,900	103.2310	2,064,620	2,000,000	1,993,449	0	549	0	0	3.300	3.340	FA	26,583	33,000	01/30/2017	02/06/2027
594918-BZ-6	MICROSOFT CORPORATION			1,2	1FE	1,995,660	111.6320	2,232,640	2,000,000	1,995,789	0	129	0	0	4.100	4.110	FA	33,028	41,000	01/30/2017	02/06/2037
595620-AB-1	MIDAMERICAN ENERGY COMPANY				1FE	504,603	135.3060	676,530	500,000	503,562	0	(150)	0	0	6.750	6.670	JD	94	33,750	12/18/2008	12/30/2031
595620-AE-5	MIDAMERICAN ENERGY MTN				1FE	581,645	127.2450	763,470	600,000	584,997	0	462	0	0	5.750	5.970	MN	5,750	34,500	02/12/2009	11/01/2035
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO				1FE	3,351,074	140.1330	4,764,522	3,400,000	3,358,387	0	1,007	0	0	6.500	6.610	MS	65,072	221,000	02/04/2009	09/15/2037
59564N-A#-0	MIDCOAST ENERGY PARTNERS LP			1	2	2,500,000	98.1760	2,454,400	2,500,000	2,500,000	0	0	0	0	4.420	4.420	MS	27,932	110,500	09/30/2014	09/30/2024
59564N-A*-4	MIDCOAST ENERGY PARTNERS LP			1	2	400,000	99.0760	396,304	400,000	400,000	0	0	0	0	3.560	3.560	MS	3,600	14,240	09/30/2014	09/30/2019
59564N-A@-2	MIDCOAST ENERGY PARTNERS LP			1	2	300,000	98.7150	296,145	300,000	300,000	0	0	0	0	4.040	4.040	MS	3,064	12,120	09/30/2014	09/30/2021
605068-AB-1	MISSION HEALTH SYSTEM				1FE	354,760	106.5840	394,361	370,000	355,741	0	495	0	0	4.424	4.720	JD	1,364	16,369	10/19/2015	12/01/2039
605417-BY-9	MISSISSIPPI POWER COMPANY				2FE	1,985,067	100.1430	2,173,109	2,170,000	1,988,253	0	3,186	0	0	4.750	5.370	AO	21,760	89,300	06/27/2017	10/15/2041
605417-BZ-6	MISSISSIPPI POWER COMPANY				2FE	4,176,257	97.6120	4,651,212	4,765,000	4,190,973	0	11,223	0	0	4.250	5.120	MS	59,629	202,513	02/07/2017	03/15/2042
608190-AJ-3	MOHAWK INDUSTRIES INC	LS		1,2	2FE	4,216,230	103.7500	4,668,750	4,500,000	4,331,391	0	28,750	0	0	3.850	4.680	FA	72,188	173,250	09/04/2013	02/01/2023
60871R-AD-2	MOLSON COORS BREWING CO	LS			2FE	9,000,213	113.8990	10,250,910	9,000,000	9,000,395	0	(30)	0	0	5.000	4.990	MN	75,000	450,000	12/03/2013	05/01/2042
61166W-AC-5	MONSANTO CO				1FE	1,623,188	118.1900	1,713,755	1,450,000	1,602,272	0	(5,517)	0	0	5.500	4.620	JJ	33,451	79,750	11/26/2013	07/30/2035
61166W-AN-1	MONSANTO COMPANY	LS		1,2	1FE	2,980,650	104.1300	3,123,900	3,000,000	2,983,018	0	696	0	0	4.200	4.240	JJ	58,100	126,000	06/26/2014	07/15/2034
61166W-AP-6	MONSANTO COMPANY	LS		1,2	1FE	6,944,490	106.0480	7,423,360	7,000,000	6,947,983	0	1,011	0	0	4.400	4.440	JJ	142,022	308,000	06/26/2014	07/15/2044
61166W-AV-3	MONSANTO COMPANY			1,2	1FE	2,917,944	97.9900	2,866,208	2,925,000	2,918,313	0	134	0	0	3.950	3.960	AO	24,391	115,538	04/07/2015	04/15/2045
615369-AE-5	MOODY S CORP				2FE	6,847,054	120.8210	8,215,828	6,800,000	6,845,969	0	(806)	0	0	5.250	5.200	JJ	164,617	357,000	11/12/2015	07/15/2044
615394-AK-9	MOOG INC			1,2	3FE	500,000	103.5310	517,655	500,000	500,000	0	0	0	0	5.250	5.250	JD	2,188	26,250	11/18/2014	12/01/2022
617446-7P-8	MORGAN STANLEY				1FE	1,289,813	107.2260	1,340,325	1,250,000	1,263,188	0	(4,705)	0	0	5.500	5.050	JJ	29,983	68,750	07/11/2011	07/24/2020
617446-HD-4	MORGAN STANLEY	LS			1FE	8,997,709	138.5930	10,117,289	7,300,000	8,595,440	0	(59,074)	0	0	7.250	5.440	AO	132,313	529,250	11/19/2014	04/01/2032
61744Y-AJ-7	MORGAN STANLEY			1,2	1FE	3,000,000	100.7990	3,023,970	3,000,000	3,000,000	0	0	0	0	2.292	2.290	JAJO	13,564	17,006	07/19/2017	07/22/2022
61744Y-AL-2	MORGAN STANLEY			1,2	1FE	4,250,000	103.2350	4,387,530	4,250,000	4,250,000	0	0	0	0	3.971	3.970	JJ	73,601	0	07/19/2017	07/22/2038
61746B-EF-9	MORGAN STANLEY	LS			1FE	5,118,908	102.3200	5,371,801	5,250,000	5,127,856	0	8,948	0	0	3.625	3.930	JJ	85,112	95,156	03/14/2017	01/20/2027
61747W-AF-6	MORGAN STANLEY				1FE	7,081,550	109.0300	7,632,100	7,000,000	7,030,586	0	(8,908)	0	0	5.750	5.590	JJ	174,417	402,500	03/29/2011	01/25/2021
61747Y-CJ-2	MORGAN STANLEY				1FE	2,528,725	105.3900	2,634,750	2,500,000	2,506,262	0	(3,370)	0	0	5.625	5.470	MS	38,281	140,625	11/24/2009	09/23/2019
61945C-AD-5	MOSAIC CO	LS		1,2	2FE	5,157,165	108.4730	5,263,110	4,852,000	5,120,004	0	(11,643)	0	0	5.450	4.920	MN	33,789	264,434	09/17/2014	11/15/2033
61945C-AG-8	MOSAIC CO			1,2	2FE	638,746	100.2180	641,395	640,000	638,763	0	17	0	0	4.050	4.070	MN	3,456	0	11/08/2017	11/15/2027
61980A-AC-7	MOTIVA ENTERPRISES LLC 144A				2FE	459,098	105.5570	485,562	460,000	459,774	0	102	0	0	5.750	5.770	JJ	12,196	26,450	01/06/2010	01/15/2020
620076-BC-2	MOTOROLA SOLUTIONS INC	LS			2FE	3,531,638	100.6940	3,776,025	3,750,000	3,618,759	0	22,268	0	0	3.500	4.260	MS	43,750	131,250	10/25/2013	03/01/2023
626717-AJ-1	MURPHY OIL CORPORATION			1,2	3FE	125,000	102.7390	128,424	125,000	125,000	0	0	0	0	5.750	5.750	FA	2,655	0	08/04/2017	08/15/2025
626738-AD-0	MURPHY OIL USA INC			1,2	3FE	15,000	105.0210	15,753	15,000	15,000	0	0	0	0	5.625	5.620	MN	141	436	04/20/2017	05/01/2027
62886E-AJ-7	NCR CORP	LS		1,2	4FE	1,260,375	101.5500	1,299,840	1,280,000	1,268,005	0	2,281	0	0	5.000	5.230	JJ	29,511	64,000	02/20/2015	07/15/2022
62886E-AS-7	NCR CORP	LS		1,2	4FE	1,593,750	104.4580	1,566,870	1,500,000	1,552,762	0	(11,678)	0	0	6.375	5.370	JD	4,250	95,625	03/13/2014	12/15/2023
62952E-AC-1	NYU HOSPITALS CENTER				1FE	1,045,908	113.9230	1,162,015	1,020,000	1,044,630	0	(467)	0	0	4.784	4.620	JJ	24,398	48,797	12/04/2014	07/01/2044
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY 144A				1FE	4,910,124	126.4540	6,322,701	5,000,000	4,919,898	0	1,737	0	0	5.638	5.760	MS	83,004	281,900	12/08/2010	03/15/2040
63530Q-AE-9	NATIONAL CINEMEDIA LLC			1,2	4FE	295,000	101.2390	298,655	295,000	295,000	0	0	0	0	6.000	6.000	AO	3,737	17,700	04/18/2012	04/15/2022
637432-MS-1	NATIONAL RURAL UTILITIES COOP FINA			1,2	1FE	940,490	105.3940	1,053,940	1,000,000	949,512	0	2,352	0	0	4.023	4.490	MN	6,705	40,230	11/25/2013	11/01/2032
637432-MU-6	NATIONAL RURAL UTILITIES COOP FINA			1,2	1FE	434,382	99.9670	434,856	435,000	434,772	0	89	0	0	2.350	2.370	JD	454	10,223	05/30/2013	06/15/2020
637432-MV-4	NATIONAL RURAL UTILITIES COOP FINA	LS		1,2	1FE	1,498,845	103.0730	1,546,095	1,500,000	1,499,285	0	108	0	0	3.400	3.400	MN	6,517	51,000	10/29/2013	11/15/2023
637432-NB-7	NATIONAL RURAL UTILITIES COOPERATI			1,2	1FE	2,274,053	100.1200	2,252,700	2,250,000	2,271,285	0	(2,767)	0	0	2.300	1.760	MN	6,613	25,875	10/03/2017	11/15/2019
637432-NK-7	NATIONAL RURAL UTILITIES COOP FINA			1,2	2FE	850,000	106.4960	905,216	850,000	850,000	0	0	0	0	5.250	5.250	AO	8,801	44,625	04/13/2016	04/20/2046
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI			1,2	1FE	1,397,270	100.6230	1,408,722	1,400,000	1,397,590	0	320	0	0	2.950	2.980	FA	16,520	20,650	01/31/2017	02/07/2024
63946B-AE-0	NBC UNIVERSAL INC				1FE	5,530,649	106.1710	5,308,550	5,000,000	5,213,810	0	(61,771)	0	0	4.375	2.980	AO	54,688	218,750	07/09/2012	04/01/2021
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC				1FE	6,976,130	109.0440	7,633,081	7,000,000	6,977,960	0	471	0	0	4.450	4.470	JJ	143,636	311,500	09/28/2012	01/15/2043
64072T-AC-9	CSC HOLDINGS LLC			1,2	3FE	1,015,000	108.1070	1,097,286	1,015,000	1,015,000	0	0	0	0	6.625	6.620	JJ	31,007	67,244	09/25/2015	10/15/2025
641423-BP-2	NEVADA POWER COMPANY				1FE	5,520,711	138.3380	6,916,900	5,000,000	5,441,979	0	(13,278)	0	0	6.650	5.850	AO	83,125	332,500	12/08/2010	04/01/2036
645869-E#-1	NEW JERSEY NATURAL GAS CO			1	1	8,400,000	96.6020	8,114,568	8,400,000	8,400,000	0	0	0	0	3.630	3.630	JD	8,470	304,920	06/21/2016	06/21/2046
646025-B#-2	NEW JERSEY RESOURCES CORPORATION			1	1	400,000	100.3810	401,524	400,000	400,000	0	0	0	0	3.200	3.200	FA	4,729	12,693	08/18/2016	08/18/2023
646025-C*-5	NEW JERSEY RESOURCES CORPORATION			1	1	900,000	101.3020	911,718	900,000	900,000	0	0	0	0	3.540	3.540	FA	11,771	31,595	08/18/2016	08/18/2026
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING				1FE	1,248,163	98.6420	1,233,025	1,250,000	1,248,773	0	358	0	0	2.000	2.030	AO	5,417	25,000	04/06/2016	04/13/2021
649757-AA-9	NEW YORK PUBLIC LIBRARY				1FE	2,980,224	107.2650	3,089,232	2,880,000	2,976,831	0	(1,876)	0	0	4.305	4.100	JJ	61,992	123,984	02/03/2016	07/01/2045
651229-AX-4	NEWELL RUBBERMAID INC.			1,2	2FE	3,078,180	117.0290	3,276,812	2,800,000	3,063,068	0	(9,425)	0	0	5.375	4.590	AO	37,625	150,500	05/05/2016	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651290-AP-3	NEWFIELD EXPLORATION COMPANY	LS			2FE	3,219,575	107.0020	3,541,766	3,310,000	3,238,127	0	14,161	0	0	5.750	6.320	JJ	79,831	190,325	02/29/2016	01/30/2022
651639-AE-6	NEWMONT MINING CORPORATION	LS			2FE	1,143,536	122.1100	1,587,430	1,300,000	1,160,226	0	4,096	0	0	5.875	6.950	AO	19,094	76,375	11/26/2013	04/01/2035
651639-AL-0	NEWMONT MINING CORP				2FE	1,880,588	104.0660	1,966,847	1,890,000	1,888,004	0	1,064	0	0	5.125	5.180	AO	24,216	96,863	09/15/2009	10/01/2019
65339K-AU-4	NEXTERA ENERGY CAPITAL HOLDINGS IN			1,2	2FE	2,500,000	100.4240	2,510,600	2,500,000	2,500,000	0	0	0	0	5.110	5.110	MS	32,647	0	09/20/2017	09/29/2057
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS		1,2	2FE	3,000,000	100.3450	3,010,350	3,000,000	3,000,000	0	0	0	0	4.800	4.800	JD	23,600	0	10/30/2017	12/01/2077
65339K-AW-0	NEXTERA ENERGY CAPITAL HOLDINGS IN			1,2	2FE	1,129,548	100.0360	1,130,407	1,130,000	1,129,554	0	6	0	0	2.800	2.800	JJ	1,494	0	12/11/2017	01/15/2023
65364U-AE-6	NIAGARA MOHAWK POWER CORP				1FE	3,817,880	106.9220	4,276,880	4,000,000	3,833,281	0	3,631	0	0	4.119	4.390	MN	15,103	164,760	06/05/2013	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP				1FE	2,999,970	109.3280	3,279,840	3,000,000	2,999,994	0	0	0	0	4.278	4.270	AO	32,085	128,340	09/22/2014	10/01/2034
65409Q-BA-9	NIELSEN FINANCE LLC/NIELSEN FINANC			1,2	4FE	220,000	101.1200	222,464	220,000	220,000	0	0	0	0	4.500	4.500	AO	2,475	9,900	09/18/2012	10/01/2020
65473Q-AX-1	NISOURCE FINANCE CORP			1,2	2FE	9,969,300	126.5670	12,656,799	10,000,000	9,972,393	0	530	0	0	5.950	5.970	JD	26,444	595,000	06/07/2011	06/15/2041
654894-AG-9	NOBLE ENERGY INC				2FE	2,204,519	115.4260	1,861,821	1,613,000	2,202,466	0	(479)	0	0	7.250	5.280	FA	48,726	116,943	10/12/2012	08/01/2097
655044-AE-5	NOBLE ENERGY INC			1,2	2FE	6,588,986	118.5760	10,690,812	9,016,000	6,645,091	0	31,517	0	0	6.000	8.640	MS	180,320	540,960	02/29/2016	03/01/2041
655844-AJ-7	NORFOLK SOUTHERN CORPORATION				2FE	3,561,916	137.0330	3,425,825	2,500,000	3,240,356	0	(64,031)	0	0	7.800	3.980	MN	24,917	195,000	07/09/2012	05/15/2027
655844-AW-8	NORFOLK SOUTHERN CORPORATION				2FE	1,433,449	114.6890	1,644,640	1,434,000	1,433,724	0	30	0	0	5.590	5.590	MN	9,797	80,161	05/17/2005	05/17/2025
655844-BU-1	NORFOLK SOUTHERN CORP			1,2	2FE	9,985,778	103.7300	14,277,397	13,764,000	9,998,317	0	12,538	0	0	4.050	5.900	FA	210,589	0	08/15/2017	08/15/2052
655844-BW-7	NORFOLK SOUTHERN CORPORATION			1,2	2FE	15,447,000	103.0720	15,921,532	15,447,000	15,447,000	0	0	0	0	3.942	3.940	MN	76,115	0	11/16/2017	11/01/2047
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP			1	1	3,963,333	93.6340	3,711,028	3,963,333	3,963,333	0	0	0	0	3.080	3.080	JD	5,425	122,071	12/15/2016	12/15/2046
662352-AB-9	NORTH SHORE LONG ISLAND JEWISH HEA				1FE	483,260	129.4430	517,772	400,000	480,134	0	(1,546)	0	0	6.150	4.790	MN	4,100	24,600	11/24/2015	11/01/2043
665228-C#-7	NORTHERN ILLINOIS GAS COMPANY			1	1	6,000,000	93.7110	5,622,660	6,000,000	6,000,000	0	0	0	0	2.910	2.910	JD	5,335	174,600	06/23/2016	06/20/2031
665501-AG-7	NORTHERN NATURAL GAS CO 144A				1FE	2,283,053	121.7170	3,042,925	2,500,000	2,317,574	0	4,731	0	0	5.800	6.470	FA	54,778	145,000	08/08/2008	02/15/2037
665772-CB-3	NORTHERN STATES POWER COMPANY (MIN				1FE	1,093,225	135.5590	1,355,590	1,000,000	1,076,475	0	(2,333)	0	0	6.250	5.580	JD	5,208	62,500	02/12/2009	06/01/2036
665772-CP-2	NORTHERN STATES POWER CO			1,2	1FE	3,280,266	101.4700	3,348,543	3,300,000	3,280,825	0	382	0	0	3.600	3.630	MN	15,180	118,800	05/23/2016	05/15/2046
665859-AL-8	NORTHERN TRUST COMPANY				1FE	1,682,784	103.0070	1,780,991	1,729,000	1,713,174	0	5,181	0	0	3.450	3.790	MN	9,445	59,651	07/07/2011	11/04/2020
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	1,662,286	104.4230	1,738,643	1,665,000	1,664,476	0	310	0	0	5.050	5.070	FA	35,034	84,083	07/27/2009	08/01/2019
666807-BL-5	NORTHROP GRUMMAN CORP				2FE	2,499,625	99.1790	2,479,475	2,500,000	2,499,652	0	27	0	0	2.080	2.080	AO	11,267	0	10/10/2017	10/15/2020
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	4,497,615	100.1700	4,507,695	4,500,000	4,497,778	0	163	0	0	3.250	3.250	JJ	31,688	0	10/10/2017	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP	LS		1,2	2FE	13,978,160	104.3710	14,611,940	14,000,000	13,978,256	0	96	0	0	4.030	4.030	AO	122,243	0	10/10/2017	10/15/2047
667274-AA-2	NORTHWELL HEALTHCARE INC			1,2	1FE	1,720,000	97.0750	1,669,690	1,720,000	1,720,000	0	0	0	0	3.979	3.970	MN	11,406	68,439	09/20/2016	11/01/2046
668074-D*-5	NORTHWESTERN CORP			1	1	100,000	104.5330	104,533	100,000	100,000	0	0	0	0	3.990	3.990	JD	133	3,990	12/19/2013	12/19/2028
668074-G*-2	NORTHWESTERN CORP			1	1FE	9,600,000	103.4000	9,926,400	9,600,000	9,600,000	0	0	0	0	4.030	4.030	MN	59,107	0	11/06/2017	11/06/2047
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	1,295,043	104.9250	1,369,271	1,305,000	1,302,334	0	1,071	0	0	4.400	4.490	AO	10,687	57,420	03/09/2010	04/24/2020
66989H-AF-5	NOVARTIS CAPITAL CORP	LS			1FE	8,854,350	102.8210	9,253,979	9,000,000	8,867,930	0	3,180	0	0	3.700	3.790	MS	92,500	333,000	02/12/2016	09/21/2042
66989H-AK-4	NOVARTIS CAPITAL CORP			1,2	1FE	3,578,059	108.3510	3,954,848	3,650,000	3,580,762	0	1,307	0	0	4.000	4.110	MN	16,628	146,000	11/17/2015	11/20/2045
66989H-AN-8	NOVARTIS CAPITAL CORP	LS		1,2	1FE	4,955,450	101.7700	5,088,500	5,000,000	4,958,563	0	3,113	0	0	3.100	3.200	MN	18,944	116,250	02/14/2017	05/17/2027
67020Y-AD-2	NUANCE COMMUNICATIONS INC			1,2	3FE	61,050	101.3400	60,804	60,000	60,128	0	(198)	0	0	5.375	5.020	FA	1,218	4,874	10/15/2012	08/15/2020
67020Y-AQ-3	NUANCE COMMUNICATIONS INC			1,2	3FE	198,124	104.3030	208,606	200,000	198,269	0	142	0	0	5.625	5.750	JD	500	11,031	12/08/2016	12/15/2026
670346-AN-5	NUCOR CORP			1,2	2FE	1,098,834	119.9930	1,319,923	1,100,000	1,098,919	0	20	0	0	5.200	5.200	FA	23,833	57,200	07/24/2013	08/01/2043
67059T-AE-5	NUSTAR LOGISTICS LP	LS		1,2	3FE	227,344	101.7790	229,003	225,000	227,218	0	(126)	0	0	5.625	5.480	AO	2,215	6,328	04/21/2017	04/28/2027
67113H-AC-9	OTG MANAGEMENT LLC - TL			1,2	3FE	3,099,653	101.0000	3,202,710	3,171,000	3,125,941	0	23,212	0	0	9.876	10.480	FMAN	57,513	289,149	08/26/2016	08/26/2021
67113H-AD-7	OTG MANAGEMENT LLC TL-DD			1,2	3FE	280,633	101.0000	283,440	280,633	280,633	0	0	0	0	9.916	9.910	FMAN	4,446	12,164	11/30/2017	08/26/2021
674003-A#-5	OAKTREE CAPITAL GROUP LLC			1	1FE	1,000,000	104.9760	1,049,760	1,000,000	1,000,000	0	0	0	0	4.210	4.210	MS	13,799	42,100	09/03/2014	09/03/2029
674003-A@-7	OAKTREE CAPITAL GROUP LLC			1	1FE	1,000,000	103.9300	1,039,300	1,000,000	1,000,000	0	0	0	0	4.010	4.010	MS	13,144	40,100	09/03/2014	09/03/2026
674003-B@-6	OAKTREE CAPITAL GROUP LLC			1	1FE	11,000,000	99.0060	10,890,660	11,000,000	11,000,000	0	0	0	0	3.780	3.780	JD	15,015	0	12/18/2017	12/18/2032
674599-BY-0	OCCIDENTAL PETROLEUM CORPORATION			1,2	1FE	1,069,487	104.6270	1,046,270	1,000,000	1,034,565	0	(11,549)	0	0	4.100	2.820	FA	17,083	41,000	11/19/2014	02/01/2021
674599-CD-5	OCCIDENTAL PETROLEUM CORP			1,2	1FE	279,770	99.9360	279,821	280,000	279,995	0	41	0	0	1.500	1.510	FA	1,587	4,200	06/19/2012	02/15/2018
674599-CF-0	OCCIDENTAL PETROLEUM CORP			1,2	1FE	4,946,450	113.0830	5,654,151	5,000,000	4,948,600	0	905	0	0	4.625	4.690	JD	10,278	231,250	06/18/2015	06/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION			1,2	2FE	6,045,130	130.5680	6,358,662	4,870,000	6,013,168	0	(22,358)	0	0	5.897	4.390	MN	36,696	287,184	09/13/2016	05/15/2045
677050-AH-9	OGLETHORPE POWER CORP				1FE	9,980,000	114.5590	11,455,900	10,000,000	9,981,412	0	211	0	0	5.250	5.260	MS	175,000	525,000	08/16/2011	09/01/2050
677050-AL-0	OGLETHORPE POWER CORP			1,2	1FE	1,967,400	100.0010	2,000,036	2,000,000	1,968,296	0	563	0	0	4.250	4.340	AO	21,250	85,000	04/15/2016	04/01/2046
677415-CF-6	OHIO POWER COMPANY				1FE	1,752,122	131.6450	2,237,965	1,700,000	1,741,404	0	(1,595)	0	0	6.600	6.340	FA	42,387	112,200	08/17/2009	02/15/2033
67773#-AE-0	OHIO VALLEY ELECTRIC CORP PRVT			1	2	1,217,686	110.3780	1,344,058	1,217,686	1,217,686	0	0	0	0	5.900	5.900	JD	3,193	71,843	06/15/2007	12/15/2025
67773#-AF-7	OHIO VALLEY ELECTRIC CORP PRVT			1	2	306,660	110.3760	338,479	306,660	306,660	0	0	0	0	5.900	5.900	JD	804	18,093	09/14/2007	12/15/2025
67773#-AG-5	OHIO VALLEY ELECTRIC CORP PRVT			1	2	309,104	110.6310	341,965	309,104	309,104	0	0	0	0	5.900	5.900	JD	811	18,237	12/14/2007	12/15/2025
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY			1,2	1FE	3,997,280	108.1080	4,324,360	4,000,000	3,997,320	0	40	0	0	4.150	4.150	AO	41,500	83,461	03/28/2017	04/01/2047
680665-AJ-5	OLIN CORP	LS		1,2	3FE	200,000	105.2620	210,526	200,000	200,000	0	0	0	0	5.125	5.120	MS	3,018	5,296	03/15/2017	09/15/2027
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO.				1FE	12,769,816	141.0170	15,511,870	11,000,000	12,397,237	0	(56,185)	0	0	7.250	5.950	JJ	367,736	797,500	12/08/2010	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.				1FE	7,770,751	118.1720	9,808,358	8,300,000	8,058,925	0	41,114	0	0	7.000	7.740	MS	193,667	581,000	12/15/2008	09/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68268N-AC-7	ONEOK PARTNERS LP				2FE	2,300,815	122.7070	2,332,316	29,609,000	1,954,882	0	(71,387)	0	0	6.650	5.920	AO	492,250	1,968,999	07/09/2012	10/01/2036
68389X-AH-8	ORACLE CORPORATION				1FE	3,247,410	137.2200	4,116,600	3,000,000	3,213,545	0	(5,058)	0	0	6.125	5.550	JJ	88,302	183,750	11/05/2009	07/08/2039
68389X-AM-7	ORACLE CORP				1FE	5,605,905	126.1900	6,156,811	4,879,000	5,554,781	0	(17,266)	0	0	5.375	4.400	JJ	120,925	262,246	11/19/2014	07/15/2040
68389X-AV-7	ORACLE CORP			1,2	1FE	1,999,200	111.2750	2,225,500	2,000,000	1,999,295	0	29	0	0	4.300	4.300	JJ	41,328	86,000	06/30/2014	07/08/2034
68389X-BE-4	ORACLE CORP			1,2	1FE	1,986,500	106.2180	2,124,360	2,000,000	1,987,763	0	483	0	0	3.900	3.940	MN	9,967	78,000	04/28/2015	05/15/2035
68389X-BN-4	ORACLE CORP			1,2	1FE	998,890	101.6990	1,016,990	1,000,000	998,905	0	15	0	0	3.250	3.260	MN	4,694	0	11/07/2017	11/15/2027
686515-AA-5	ORLANDO HEALTH INC				1FE	2,600,136	101.9550	2,446,920	2,400,000	2,595,075	0	(3,864)	0	0	4.416	3.910	AO	26,496	105,984	09/09/2016	10/01/2044
688239-AE-2	OSHKOSH CORP	LS		1,2	3FE	250,000	105.9030	264,760	250,000	250,000	0	0	0	0	5.375	5.370	MS	4,479	13,438	02/17/2015	03/01/2025
690742-AB-7	OWENS CORNING INC				2FE	1,582,050	131.7890	1,976,850	1,500,000	1,568,006	0	(1,775)	0	0	7.000	6.570	JD	8,750	105,000	02/27/2007	12/01/2036
690872-AB-2	OWENS-BROCKWAY				4FE	1,760,000	105.6860	1,849,505	1,750,000	1,757,451	0	(839)	0	0	5.375	5.300	AO	19,858	94,063	11/18/2014	01/15/2025
693304-AH-0	PECO ENERGY				1FE	969,600	132.7420	1,327,420	1,000,000	974,908	0	696	0	0	5.950	6.170	AO	14,875	59,500	05/09/2008	10/01/2036
693304-AR-8	PECO ENERGY CO			1,2	1FE	2,222,800	118.1220	2,362,440	2,000,000	2,209,064	0	(4,623)	0	0	4.800	4.130	AO	20,267	96,000	11/19/2014	10/15/2043
693476-BF-9	PNC FUNDING CORP				1FE	2,842,600	106.1220	2,653,050	2,500,000	2,562,649	0	(40,987)	0	0	6.700	4.870	JD	9,771	167,500	12/10/2009	06/10/2019
693476-BJ-1	PNC FUNDING CORP				1FE	8,832,800	105.5960	8,447,681	8,000,000	8,243,930	0	(110,519)	0	0	5.125	3.570	FA	162,861	410,000	07/09/2012	02/08/2020
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION	LS		1,2	1FE	6,997,970	107.2990	7,510,930	7,000,000	6,998,608	0	147	0	0	4.200	4.200	MN	49,000	294,000	10/21/2013	11/01/2025
693506-BC-0	PPG INDUSTRIES INC.				1FE	4,884,809	148.3340	5,933,360	4,000,000	4,771,519	0	(19,160)	0	0	7.700	6.030	MS	90,689	308,000	12/08/2010	03/15/2038
69351U-AH-6	PPL ELECTRIC UTILITIES CORP				1FE	4,907,296	138.2480	5,211,950	3,770,000	4,884,846	0	(22,450)	0	0	6.450	4.210	FA	91,862	121,583	05/10/2017	08/15/2037
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION			1,2	1FE	2,672,730	107.9190	2,913,813	2,700,000	2,673,099	0	369	0	0	3.950	4.000	JD	8,888	59,250	05/08/2017	06/01/2047
69352P-AH-6	PPL CAPITAL FUNDING INC			1,2	2FE	2,989,440	111.9460	3,358,380	3,000,000	2,990,297	0	195	0	0	4.700	4.720	JD	11,750	141,000	05/21/2013	06/01/2043
69353R-EU-8	PNC BANK NA			1,2	1FE	1,009,400	100.1840	1,001,840	1,000,000	1,008,818	0	(582)	0	0	2.450	2.110	MN	3,811	12,250	10/18/2017	11/05/2020
693627-AY-7	DUKE ENERGY INDIANA INC				1FE	1,693,048	129.8300	2,272,042	1,750,000	1,702,548	0	1,354	0	0	6.120	6.370	AO	22,610	107,100	02/12/2009	10/15/2035
693628-AJ-1	PSEG POWER LLC				2FE	12,064,701	132.5820	12,005,300	9,055,000	11,172,714	0	(101,540)	0	0	8.625	6.040	AO	164,876	780,994	01/24/2006	04/15/2031
693656-AA-8	PVH CORP	LS		1,2	3FE	999,775	102.1090	1,041,512	1,020,000	1,006,724	0	2,036	0	0	4.500	4.760	JD	2,040	45,900	01/24/2014	12/15/2022
69371R-N8-5	PACCAR FINANCIAL CORP				1FE	1,129,898	99.3660	1,122,836	1,130,000	1,129,904	0	6	0	0	2.050	2.050	MN	3,089	0	11/06/2017	11/13/2020
693858-AA-6	THE PFM GROUP			1,2	3	2,400,000	103.2680	2,478,432	2,400,000	2,400,000	0	0	0	0	8.000	8.000	MJSD	48,533	192,000	06/30/2014	06/30/2022
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPANY	LS			1FE	11,185,634	126.1060	13,335,710	10,575,000	11,064,700	0	(18,266)	0	0	6.050	5.610	MS	213,263	639,788	12/08/2010	03/01/2034
694308-GM-3	PACIFIC GAS AND ELECTRIC CO				1FE	5,523,566	131.1360	6,556,800	5,000,000	5,452,328	0	(11,931)	0	0	6.350	5.590	FA	119,944	317,500	12/08/2010	02/15/2038
694308-HA-8	PACIFIC GAS & ELECTRIC CO			1,2	1FE	1,360,611	98.0910	1,559,647	1,590,000	1,376,869	0	4,542	0	0	3.750	4.670	FA	22,525	59,625	03/07/2014	08/15/2042
694308-HR-1	PACIFIC GAS AND ELECTRIC CO	LS		1,2	1FE	9,816,400	101.9440	10,194,499	10,000,000	9,819,867	0	3,204	0	0	4.000	4.100	JD	33,333	400,000	11/28/2016	12/01/2046
695114-CD-8	PACIFICORP				1FE	1,567,724	129.1870	1,937,805	1,500,000	1,557,764	0	(1,671)	0	0	5.750	5.420	AO	21,563	86,250	12/08/2010	04/01/2037
695114-CG-1	PACIFICORP				1FE	2,872,834	137.3140	3,776,135	2,750,000	2,852,748	0	(2,804)	0	0	6.250	5.910	AO	36,285	171,875	02/12/2009	10/15/2037
695114-CJ-5	PACIFICORP				1FE	6,789,022	137.4570	8,247,420	6,000,000	6,682,168	0	(17,757)	0	0	6.350	5.420	JJ	175,683	381,000	12/08/2010	07/15/2038
695156-AQ-2	PACKAGING CORP OF AMERICA			1,2	2FE	8,829,142	107.5670	9,412,113	8,750,000	8,804,017	0	(8,535)	0	0	4.500	4.370	MN	65,625	393,750	11/19/2014	11/01/2023
70109H-AJ-4	PARKER HANNIFIN CORP				1FE	1,340,387	132.5240	1,590,288	1,200,000	1,321,135	0	(3,196)	0	0	6.250	5.420	MN	9,583	75,000	12/08/2010	05/15/2038
70109H-AN-5	PARKER-HANNIFIN CORPORATION			1,2	1FE	249,670	110.4310	276,078	250,000	249,688	0	6	0	0	4.450	4.450	MN	1,236	11,125	11/18/2014	11/21/2044
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC				1FE	2,902,209	105.6010	2,956,828	2,800,000	2,900,186	0	(1,254)	0	0	4.117	3.930	JJ	57,638	105,395	05/16/2017	07/01/2055
706451-BG-5	PEMEX PROJECT FUNDING MASTER TRUST				2FE	839,946	106.9590	866,368	810,000	834,247	0	(744)	0	0	6.625	6.330	JD	2,385	53,663	10/17/2007	06/15/2035
711123-C*-8	PEOPLES GAS LIGHT AND COKE COMPANY			1	1	2,700,000	104.0030	2,808,081	2,700,000	2,700,000	0	0	0	0	3.960	3.960	FA	44,550	106,920	08/01/2013	08/01/2043
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY			1	1FE	5,100,000	97.8490	4,990,299	5,100,000	5,100,000	0	0	0	0	3.650	3.650	JD	8,273	186,150	12/15/2016	12/15/2046
713409-AC-4	PEPSI BOTTLING GROUP INC. (THE)				1FE	5,640,763	134.7670	6,738,350	5,000,000	5,440,338	0	(27,204)	0	0	7.000	5.910	MS	116,667	350,000	02/12/2009	03/01/2029
71343P-AC-5	PEPSIAMERICAS INC				1FE	253,872	125.9520	314,880	250,000	253,149	0	(107)	0	0	5.500	5.380	MN	1,757	13,750	08/17/2009	05/15/2035
713448-BH-0	PEPSICO INC				1FE	1,107,619	101.3110	1,013,110	1,000,000	1,013,047	0	(30,933)	0	0	5.000	1.830	JD	4,167	50,000	11/19/2014	06/01/2018
713448-DD-7	PEPSICO INC			1,2	1FE	793,433	113.5700	851,775	750,000	792,011	0	(799)	0	0	4.450	4.110	AO	7,139	33,375	02/19/2016	04/14/2046
717081-CY-7	PFIZER INC.				1FE	6,003,284	153.2280	7,814,628	5,100,000	5,881,389	0	(18,840)	0	0	7.200	5.900	MS	108,120	367,200	12/08/2010	03/15/2039
717081-EB-5	PFIZER INC				1FE	2,002,600	99.4020	1,988,040	2,000,000	2,002,063	0	(537)	0	0	1.700	1.640	JD	1,511	17,000	06/20/2017	12/15/2019
717081-ED-1	PFIZER INC	LS			1FE	9,982,600	110.7590	11,075,901	10,000,000	9,983,241	0	547	0	0	4.125	4.130	JD	18,333	440,000	11/14/2016	12/15/2046
71713U-AW-2	PHARMACIA CORPORATION				1FE	392,513	131.0260	393,081	300,000	375,921	0	(5,535)	0	0	6.600	3.750	JD	1,650	19,800	11/19/2014	12/01/2028
718172-AA-7	PHILIP MORRIS INTERNATIONAL INC				1FE	3,487,981	101.3970	3,295,403	3,250,000	3,262,880	0	(33,395)	0	0	5.650	4.560	MN	22,953	183,625	02/24/2010	05/16/2018
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1FE	995,490	135.3830	1,353,830	1,000,000	996,159	0	90	0	0	6.375	6.400	MN	7,969	63,750	05/13/2008	05/16/2038
718172-AK-5	PHILIP MORRIS INTERNATIONAL INC				1FE	1,251,850	105.1580	1,314,475	1,250,000	1,250,741	0	(201)	0	0	4.125	4.100	MN	6,302	51,563	07/07/2011	05/17/2021
718546-AL-8	PHILLIPS 66	LS		1,2	2FE	11,783,138	114.2850	13,657,058	11,950,000	11,791,381	0	2,771	0	0	4.875	4.960	MN	74,439	582,563	11/20/2014	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP			1,2	2FE	999,530	102.5220	1,025,220	1,000,000	999,541	0	8	0	0	4.680	4.680	FA	17,680	46,800	02/18/2015	02/15/2045
718549-AF-5	PHILLIPS 66 PARTNERS LP	LS		1,2	2FE	1,992,400	99.9060	1,998,120	2,000,000	1,992,496	0	96	0	0	3.750	3.790	MS	16,250	0	10/10/2017	03/01/2028
723528-AA-9	PIO PICO HOLDCO ISSUER LLC			1	2FE	5,600,000	108.3970	6,070,232	5,600,000	5,600,000	0	0	0	0	4.920	4.920	FA	184,445	0	05/01/2017	08/31/2041
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /			1,2	2FE	931,300	95.9090	959,090	1,000,000	932,328	0	1,028	0	0	4.900	5.370	FA	18,511	49,000	01/25/2017	02/15/2045
727493-AB-4	PLANTRONICS INC			1,2	3FE	791,063	103.7170	814,178	785,000	788,732	0	987	0	0	5.500	5.340	MN	5,517	43,175	08/11/2015	05/31/2023
73020*-AE-3	PNG COMPANIES LLC			1	2FE	7,200,000	104.1760	7,500,672	7,200,000	7,200,000	0	0	0	0	4.100	4.100	JD	9,840	295,200	12/19/2013	12/19/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73020*-AL-7	PNG COMPANIES LLC			1	2FE	2,500,000	99.0820	2,477,050	2,500,000	2,500,000	0	0	0	0	3.630	3.630	JD	3,277	0	12/18/2017	12/18/2032
73102Q-AA-4	POLAR TANKERS INC 144A			2	1FE	8,776,651	117.1690	8,787,675	7,500,000	8,492,702	0	(55,925)	0	0	5.951	4.540	MN	63,229	446,325	07/09/2012	05/10/2037
731068-A#-9	POLARIS INDUSTRIES INC.			1	1	200,000	101.4150	202,830	200,000	200,000	0	0	0	0	3.130	3.130	JD	209	6,260	12/19/2013	12/21/2020
736508-L*-1	PORTLAND GENERAL ELECTRIC COMP			1	1	3,000,000	109.5370	3,286,110	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	5,960	134,100	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC COMP			1	1	1,600,000	109.5990	1,753,584	1,600,000	1,600,000	0	0	0	0	4.470	4.470	FA	27,019	71,520	08/29/2013	08/14/2043
737679-DF-4	POTOMAC ELECTRIC POWER CO			1,2	1FE	2,290,323	119.6200	2,691,450	2,250,000	2,287,890	0	(958)	0	0	4.950	4.820	MN	14,231	111,375	02/03/2015	11/15/2043
74005P-AU-8	PRAXAIR INC				1FE	3,749,328	103.6700	3,794,322	3,660,000	3,693,735	0	(20,256)	0	0	4.500	3.870	FA	62,220	164,700	11/19/2014	08/15/2019
74005P-BD-5	PRAXAIR INC			1,2	1FE	6,666,146	101.5060	6,800,902	6,700,000	6,669,669	0	747	0	0	3.550	3.570	MN	35,678	237,850	01/29/2015	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP.			1,2	1FE	19,744,510	103.9060	21,820,260	21,000,000	19,836,697	0	25,261	0	0	3.900	4.250	JJ	377,650	819,000	03/05/2014	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS			1,2	1FE	1,500,000	95.7180	1,435,770	1,500,000	1,500,000	0	0	0	0	2.911	2.910	MN	5,579	43,665	08/24/2016	11/15/2026
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD C			1,2	1FE	1,587,297	97.6660	1,552,889	1,590,000	1,587,318	0	21	0	0	3.150	3.150	JJ	23,095	37,842	10/06/2016	07/15/2046
74151#-AJ-7	PRICEWATERHOUSECOOPERS LLP			1	1	6,300,000	102.5210	6,458,823	6,300,000	6,300,000	0	0	0	0	3.910	3.910	FA	96,479	246,330	02/10/2014	02/10/2021
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP			1	1	7,100,000	106.4650	7,559,015	7,100,000	7,100,000	0	0	0	0	4.530	4.530	FA	125,972	321,630	02/10/2014	02/10/2024
74151#-AL-2	PRICEWATERHOUSECOOPERS LLP			1	1	3,100,000	108.4100	3,360,710	3,100,000	3,100,000	0	0	0	0	4.680	4.680	FA	56,823	145,080	02/10/2014	02/10/2026
742718-AV-1	PROCTER & GAMBLE CO				1FE	1,344,800	145.3290	1,453,290	1,000,000	1,212,330	0	(12,452)	0	0	8.000	5.520	AO	14,444	80,000	09/24/2002	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO				1FE	3,599,890	128.6720	4,503,520	3,500,000	3,579,327	0	(3,068)	0	0	5.500	5.280	FA	80,208	192,500	11/06/2009	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO				1FE	1,433,895	132.1740	1,718,262	1,300,000	1,411,965	0	(4,512)	0	0	5.800	5.000	FA	28,484	75,400	11/19/2014	08/15/2034
743263-AE-5	PROGRESS ENERGY INC				2FE	4,979,296	139.8230	5,592,920	4,000,000	4,754,160	0	(37,629)	0	0	7.750	5.690	MS	103,333	310,000	12/08/2010	03/01/2031
743315-AR-4	PROGRESSIVE CORPORATION (THE)				1FE	1,249,563	95.6450	1,195,563	1,250,000	1,249,599	0	37	0	0	2.450	2.450	JJ	14,122	27,222	08/22/2016	01/15/2027
744320-AQ-8	PRUDENTIAL FINANCI MTN	LS			1FE	14,239,396	126.6250	19,373,625	15,300,000	14,396,313	0	24,409	0	0	5.700	6.230	JD	41,183	872,100	12/08/2010	12/14/2036
744320-BD-6	PRUDENTIAL FINANCI MTN	LS			1FE	8,221,464	140.3490	11,227,920	8,000,000	8,193,803	0	(4,837)	0	0	6.625	6.400	JD	44,167	530,000	12/08/2010	12/01/2037
744320-BM-6	PRUDENTIAL FINANCI MTN				1FE	1,396,430	107.1010	1,504,769	1,405,000	1,402,435	0	945	0	0	5.375	5.450	JD	2,098	75,519	06/16/2010	06/21/2020
744320-BP-9	PRUDENTIAL FINANCIAL INC				1FE	377,104	105.3290	400,250	380,000	379,029	0	310	0	0	4.500	4.590	MN	2,185	17,100	11/15/2010	11/15/2020
744448-CB-5	PUBLIC SERVICE COMPANY OF COLORADO				1FE	2,217,740	102.1390	2,042,780	2,000,000	2,017,550	0	(29,138)	0	0	5.800	4.250	FA	48,333	116,000	01/29/2010	08/01/2018
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1FE	2,989,620	100.9570	3,028,710	3,000,000	2,990,755	0	228	0	0	3.600	3.610	MS	31,800	108,000	09/04/2012	09/15/2042
744448-CJ-8	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	5,959,380	104.1710	6,250,260	6,000,000	5,963,031	0	839	0	0	3.950	3.980	MS	69,783	237,000	03/19/2013	03/15/2043
744448-CM-1	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	2,869,840	98.8720	2,867,288	2,900,000	2,871,168	0	1,011	0	0	3.550	3.600	JD	4,576	102,950	06/06/2016	06/15/2046
744482-BK-5	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1,2	1FE	2,992,170	104.4170	3,132,510	3,000,000	2,996,973	0	810	0	0	4.050	4.080	JD	10,125	121,500	05/13/2011	06/01/2021
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA				1FE	4,718,417	135.6310	5,764,318	4,250,000	4,664,250	0	(10,407)	0	0	6.625	5.780	MN	35,977	281,563	04/27/2017	11/15/2037
744560-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	4,917,698	127.5140	5,157,958	4,045,000	4,894,415	0	(23,283)	0	0	5.700	4.090	JD	19,214	230,565	03/31/2017	12/01/2036
744560-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	634,045	125.4600	669,958	534,000	632,027	0	(2,018)	0	0	5.375	4.090	MN	4,784	28,703	03/31/2017	11/01/2039
744560-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	1,903,620	102.2540	2,045,080	2,000,000	1,905,950	0	2,300	0	0	3.650	3.950	MS	24,333	73,000	12/21/2016	09/01/2042
744560-BB-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	24,840,750	104.3130	26,078,250	25,000,000	24,856,138	0	3,383	0	0	3.800	3.830	JJ	475,000	950,000	01/07/2013	01/01/2043
744560-BQ-8	PUBLIC SERVICE ELECTRIC			1,2	1FE	497,780	105.4000	527,000	500,000	497,854	0	42	0	0	3.800	3.820	MS	6,333	19,000	02/29/2016	03/01/2046
744560-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	999,270	103.2570	1,032,570	1,000,000	999,270	0	0	0	0	3.600	3.600	JD	2,500	0	12/04/2017	12/01/2047
745332-BU-9	PUGET SOUND ENERGY INC				1FE	5,424,213	122.3250	5,653,862	4,622,000	5,401,215	0	(22,998)	0	0	5.483	4.110	JD	21,119	253,424	04/05/2017	06/01/2035
745332-BX-3	PUGET SOUND ENERGY INC				1FE	936,818	134.4230	1,008,173	750,000	932,069	0	(4,748)	0	0	6.274	4.390	MS	13,855	23,528	03/10/2017	03/15/2037
745332-CE-4	PUGET SOUND ENERGY INC			1,2	1FE	868,910	110.6470	928,328	839,000	868,304	0	(606)	0	0	4.434	4.190	MN	4,753	37,201	02/03/2017	11/15/2041
745867-AM-3	PULTE HOMES INC				3FE	670,025	125.7130	867,420	690,000	672,856	0	599	0	0	7.875	8.160	JD	2,415	54,338	07/18/2012	06/15/2032
745867-AP-6	PULTE HOMES INC	LS			3FE	1,628,455	112.6290	2,703,096	2,400,000	1,746,620	0	17,695	0	0	6.375	9.840	MN	19,550	153,000	01/13/2004	05/15/2033
745867-AW-1	PULTE GROUP INC			1,2	3FE	110,000	108.7870	119,666	110,000	110,000	0	0	0	0	5.500	5.500	MS	2,017	6,050	02/25/2016	03/01/2026
74733V-AA-8	QEP RESOURCES INC	LS			3FE	234,600	108.1700	373,187	345,000	265,529	0	17,893	0	0	6.875	16.510	MS	7,906	23,719	02/29/2016	03/01/2021
74733V-AB-6	QEP RESOURCES INC	LS		1,2	3FE	315,250	102.2340	495,835	485,000	349,087	0	19,335	0	0	5.375	13.570	AO	6,517	26,069	02/29/2016	10/01/2022
74733V-AD-2	QEP RESOURCES INC	LS		1,2	3FE	75,000	101.2860	75,965	75,000	75,000	0	0	0	0	5.625	5.620	MS	469	0	11/06/2017	03/01/2026
747368-AA-2	QSPCF			1	1	2,500,000	101.6350	2,540,875	2,500,000	2,500,000	0	0	0	0	4.740	4.740	JJ	52,008	118,500	01/23/2014	01/23/2019
74736K-AB-7	QORVO INC			1,2	3FE	250,000	107.5990	268,998	250,000	250,000	0	0	0	0	6.750	6.750	JD	1,406	16,875	11/13/2015	12/01/2023
74736K-AD-3	QORVO INC			1,2	3FE	140,000	111.7870	156,502	140,000	140,000	0	0	0	0	7.000	7.000	JD	817	9,800	11/13/2015	12/01/2025
747525-AJ-2	QUALCOMM INCORPORATED			1,2	1FE	9,956,200	107.8320	10,783,200	10,000,000	9,959,898	0	1,467	0	0	4.650	4.680	MN	52,958	465,000	05/13/2015	05/20/2035
747525-AK-9	QUALCOMM INCORPORATED			1,2	1FE	5,967,840	108.2510	6,495,060	6,000,000	5,969,181	0	533	0	0	4.800	4.830	MN	32,800	288,000	05/13/2015	05/20/2045
74834L-AN-0	QUEST DIAGNOSTICS INC	LS			2FE	3,912,645	128.6300	3,861,473	3,002,000	3,794,263	0	(24,000)	0	0	6.950	4.840	JJ	104,320	208,153	07/09/2012	07/01/2037
74834L-AP-5	QUEST DIAGNOSTIC INC				2FE	984,910	104.5090	1,045,090	1,000,000	996,326	0	1,638	0	0	4.750	4.930	JJ	19,924	47,500	11/12/2009	01/30/2020
74834L-AS-9	QUEST DIAGNOSTICS INCORPORATED				2FE	507,385	105.8280	529,140	500,000	502,796	0	(782)	0	0	4.700	4.510	AO	5,875	23,500	04/26/2011	04/01/2021
74837H-B@-4	QUESTAR GAS CO			1	1	3,700,000	95.6370	3,538,569	3,700,000	3,700,000	0	0	0	0	3.620	3.620	JD	11,162	128,731	12/15/2016	12/01/2046
748767-AF-7	QUINTILES TRANSNATIONAL CORP	LS		1,2	3FE	750,000	103.4530	775,898	750,000	750,000	0	0	0	0	4.875	4.870	MN	4,672	36,563	05/06/2015	05/15/2023
749685-AW-3	RPM INTERNATIONAL INC			1,2	2FE	749,978	99.6630	747,473	750,000	749,979	0	1	0	0	4.250	4.250	JJ	974	0	12/06/2017	01/15/2048
74992*-AA-3	RXR REALTY LLC			1	2FE	1,300,000	105.5780	1,372,514	1,300,000	1,300,000	0	0	0	0	5.400	5.400	AO	17,550	72,410	10/05/2015	10/01/2020
74992*-AB-1	RXR REALTY LLC			1	2FE	1,700,000	107.5170	1,827,789	1,700,000	1,700,000	0	0	0	0	5.694	5.690	JAJO	22,674	88,822	10/05/2015	10/05/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75114Y-AB-6	RALEYS INC - TL			2	3FE	1,427,397	101.1300	1,469,794	1,453,371	1,426,303	0	(3,216)	0	0	6.819	7.480	MON	1,376	118,093	06/02/2015	05/18/2022
75281A-AY-5	RANGE RESOURCES CORP	LS		1,2	3FE	1,537,500	99.7620	1,496,430	1,500,000	1,521,903	0	(4,403)	0	0	5.000	4.620	FA	28,333	68,542	03/13/2014	08/15/2022
75281A-BA-6	RANGE RESOURCES CORP	LS		1,2	3FE	495,000	99.2020	496,010	500,000	496,897	0	508	0	0	5.000	5.130	MS	7,361	24,931	01/15/2014	03/15/2023
75508E-AA-6	RAYONIER AM PRODUCTS INC			1,2	4FE	392,613	99.3210	486,673	490,000	408,732	0	9,039	0	0	5.500	8.950	JD	2,246	26,950	02/29/2016	06/01/2024
756109-AU-8	REALTY INCOME CORPORATION			1,2	2FE	1,496,667	100.7650	1,511,475	1,500,000	1,496,693	0	26	0	0	3.650	3.670	JJ	3,802	0	11/29/2017	01/15/2028
75820Q-AC-6	REED ELSEVIER CAPI MTN				2FE	183,726	122.8580	215,002	175,000	179,135	0	(415)	0	0	7.500	7.080	MN	1,677	13,125	04/24/1998	05/15/2025
75913M-AA-7	REGIONS BANK MTN				2FE	1,779,017	127.5600	2,551,200	2,000,000	1,804,911	0	4,380	0	0	6.450	7.400	JD	1,792	129,000	07/06/2007	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP	LS			2FE	5,873,791	138.7150	9,710,050	7,000,000	5,968,700	0	18,206	0	0	7.375	8.970	JD	30,115	516,250	12/05/2007	12/10/2037
759748-AA-0	RENEWABLE POWER GENERATION LLC			1	2FE	2,618,715	102.8170	2,692,484	2,618,715	2,618,715	0	0	0	0	4.110	4.110	MS	27,206	103,990	03/31/2016	03/31/2035
760759-AK-6	REPUBLIC SERVICES INC				2FE	4,180,021	132.3670	5,294,680	4,000,000	4,159,726	0	(3,452)	0	0	6.200	5.870	MS	82,667	248,000	12/08/2010	03/01/2040
760759-AS-9	REPUBLIC SERVICES INC			1,2	2FE	424,286	100.8850	428,761	425,000	424,293	0	7	0	0	3.375	3.390	MN	1,793	0	11/13/2017	11/15/2027
760761-AB-2	REPUBLIC SERVICES INC				2FE	670,000	105.1940	704,800	670,000	670,000	0	0	0	0	5.500	5.500	MS	10,850	36,850	11/12/2010	09/15/2019
76169#-AJ-2	REYES HOLDINGS LLC			1	2FE	300,000	101.3250	303,975	300,000	300,000	0	0	0	0	3.710	3.710	AO	2,288	0	10/17/2017	10/17/2028
761713-AT-3	REYNOLDS AMERICAN INC				2FE	9,946,240	138.6950	11,095,601	8,000,000	9,710,449	0	(48,474)	0	0	7.250	5.450	JD	25,778	580,000	07/09/2012	06/15/2037
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2FE	877,334	106.6330	938,370	880,000	877,906	0	232	0	0	4.450	4.480	JD	2,067	39,160	06/09/2015	06/12/2025
76823#-AS-0	RIVER FUEL FUNDING CO 3 INC			1	2	300,000	101.0140	303,042	300,000	300,000	0	0	0	0	3.780	3.780	AO	2,394	11,340	10/02/2013	10/15/2018
76824*-AV-6	RIVER FUEL TRUST NO 1			1	2	1,200,000	102.5020	1,230,024	1,200,000	1,200,000	0	0	0	0	3.650	3.650	JJ	20,197	43,800	07/02/2014	07/15/2021
771196-AU-6	ROCHE HOLDINGS INC 144A				1FE	2,482,715	150.1460	3,002,920	2,000,000	2,419,330	0	(10,503)	0	0	7.000	5.330	MS	46,667	140,000	12/08/2010	03/01/2039
771196-BK-7	ROCHE HOLDINGS INC			1,2	1FE	816,783	97.4770	804,185	825,000	818,132	0	721	0	0	2.625	2.730	MN	2,767	21,656	02/22/2016	05/15/2026
773903-AC-3	ROCKWELL INTERNATIONAL CORPORATION				1FE	3,411,700	107.9780	5,398,900	5,000,000	3,414,699	0	287	0	0	5.200	7.620	JJ	119,889	260,000	07/09/1999	01/15/2098
774341-AF-8	ROCKWELL COLLINS INC			1,2	2FE	4,501,197	114.6860	4,570,237	3,985,000	4,469,749	0	(10,930)	0	0	4.800	4.020	JD	8,501	191,280	03/11/2015	12/15/2043
774341-AJ-0	ROCKWELL COLLINS INC.			1,2	2FE	4,985,600	100.8440	5,042,200	5,000,000	4,986,893	0	1,293	0	0	3.200	3.240	MS	47,111	68,889	03/28/2017	03/15/2024
774341-AK-7	ROCKWELL COLLINS INC.			1,2	2FE	2,995,050	101.6670	3,050,010	3,000,000	2,995,306	0	256	0	0	3.500	3.520	MS	30,917	45,208	03/28/2017	03/15/2027
774341-AL-5	ROCKWELL COLLINS INC.			1,2	2FE	9,857,133	108.9260	10,783,674	9,900,000	9,857,711	0	578	0	0	4.350	4.370	AO	90,915	221,306	03/28/2017	04/15/2047
779382-AS-9	ROWAN CO INC	LS		1,2	4FE	3,929,100	77.7000	2,913,750	3,750,000	3,919,442	0	(2,977)	0	0	5.850	5.510	JJ	101,156	219,375	06/09/2014	01/15/2044
781172-AB-7	RUBY PIPELINE LLC			1	2FE	2,703,093	105.2940	2,682,205	2,547,348	2,662,218	0	(14,835)	0	0	6.000	4.510	AO	38,210	152,841	10/23/2015	04/01/2022
78349A-AA-1	RWJ BARNABAS HEALTH INC				1FE	2,400,000	96.2790	2,310,696	2,400,000	2,400,000	0	0	0	0	2.954	2.950	JJ	35,448	47,067	10/19/2016	07/01/2026
78349A-AB-9	RWJ BARNABAS HEALTH INC			1,2	1FE	3,039,960	100.8820	3,026,460	3,000,000	3,039,930	0	(30)	0	0	3.949	3.860	JJ	59,235	0	09/15/2017	07/01/2046
78408L-AC-1	SC JOHNSON & SON INC			1,2	1FE	5,956,066	108.3340	6,449,143	5,953,000	5,954,926	0	239	0	0	4.350	4.340	MS	65,458	258,956	11/05/2015	09/30/2044
78412F-AP-9	SUPERIOR ENERGY SERVICES LLC	LS		1,2	4FE	793,162	102.6260	1,329,007	1,295,000	902,287	0	63,317	0	0	7.125	18.210	JD	4,101	92,269	02/29/2016	12/15/2021
78423X-AB-8	SH130 CONCESSION CO LLC				2FE	6,964,615	100.0980	6,971,441	6,964,615	6,964,615	0	0	0	0	4.224	4.220	MON	3,269	128,571	07/21/2017	06/05/2020
78442F-DJ-4	SLM CORP MTN			1,2	3FE	403,898	89.5560	537,336	600,000	478,543	0	11,507	0	0	5.625	9.600	JAJO	6,188	33,750	05/17/2007	01/25/2025
797440-BF-0	SAN DIEGO GAS & ELECTRIC				1FE	5,871,581	121.4400	6,090,233	5,015,000	5,802,826	0	(27,989)	0	0	5.350	4.070	MN	34,283	268,303	03/31/2017	05/15/2035
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO				1FE	5,861,455	133.3780	6,668,926	5,000,000	5,826,033	0	(22,192)	0	0	6.125	4.780	MS	90,174	283,281	05/10/2017	09/15/2037
797440-BV-5	SAN DIEGO GAS AND ELECTRIC CO			1,2	1FE	9,955,400	104.9450	10,494,599	10,000,000	9,955,796	0	396	0	0	3.750	3.770	JD	31,250	180,208	06/05/2017	06/01/2047
808513-AR-6	CHARLES SCHWAB CORPORATION (THE)			1,2	2FE	4,000,000	100.3800	4,015,200	4,000,000	4,000,000	0	0	0	0	5.000	5.000	JD	33,889	0	10/25/2017	12/31/2049
808513-AU-9	CHARLES SCHWAB CORP			1,2	1FE	1,997,000	100.5640	2,011,280	2,000,000	1,997,025	0	25	0	0	3.200	3.210	JJ	4,267	0	12/04/2017	01/25/2028
811054-AG-0	EW SCRIPPS CO			1,2	4FE	75,000	99.8650	74,899	75,000	75,000	0	0	0	0	5.125	5.120	MN	491	2,103	04/20/2017	05/15/2025
81683R-AN-4	SEMINOLE TRIBE OF FLORID 144A			1,2	2FE	3,910,000	101.0000	3,949,100	3,910,000	3,910,000	0	0	0	0	8.030	8.030	AO	78,493	313,973	02/15/2008	10/01/2020
816851-AP-4	SEMPRA ENERGY				2FE	16,229,860	129.0650	18,163,457	14,073,000	15,996,276	0	(51,619)	0	0	6.000	4.930	AO	178,258	844,380	02/26/2013	10/15/2039
817565-BW-3	SERVICE CORP INTERNATIONAL			1,2	3FE	275,000	100.7590	277,087	275,000	275,000	0	0	0	0	4.500	4.500	MN	1,581	12,375	11/05/2012	11/15/2020
820116-AC-7	SHARYLAND DISTRIBUTION & TRANSMISS			1	1FE	3,100,000	104.0970	3,227,007	3,100,000	3,100,000	0	0	0	0	3.860	3.860	JD	9,307	119,660	12/03/2015	12/03/2025
824348-AQ-9	SHERWIN-WILLIAMS CO			1,2	2FE	1,409,095	100.2630	1,529,011	1,525,000	1,417,552	0	2,141	0	0	4.000	4.450	JD	2,711	61,000	01/14/2015	12/15/2042
824348-AX-4	SHERWIN-WILLIAMS CO	LS		1,2	2FE	4,389,635	109.7220	4,849,756	4,420,000	4,390,036	0	401	0	0	4.500	4.540	JD	16,575	107,738	05/02/2017	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)			1,2	2FE	2,878,165	102.4880	2,972,152	2,900,000	2,879,323	0	388	0	0	4.400	4.440	FA	53,167	130,500	02/19/2015	02/01/2045
828807-CZ-8	SIMON PROPERTY GROUP LP	LS		1,2	1FE	14,906,700	105.4350	15,815,399	15,000,000	14,908,574	0	1,683	0	0	4.250	4.280	MN	54,896	649,896	11/15/2016	11/30/2046
82967N-AU-2	SIRIUS XM RADIO INC			1,2	3FE	2,500,000	104.1420	2,603,550	2,500,000	2,500,000	0	0	0	0	5.375	5.370	AO	28,368	134,375	03/03/2015	04/15/2025
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3FE	200,188	100.2330	200,468	200,000	200,181	0	(6)	0	0	5.000	4.980	FA	4,889	0	06/27/2017	08/01/2027
83083V-AG-2	JAB WIRELESS INC - TL			2	3Z	4,141,773	100.2200	4,235,597	4,226,299	4,194,446	0	29,571	0	0	5.540	6.310	MON	3,252	266,761	07/10/2017	03/26/2019
832696-AK-4	JM SMUCKER CO/THE	LS			2FE	1,099,725	102.2200	1,124,420	1,100,000	1,099,789	0	25	0	0	3.500	3.500	MS	11,336	38,500	03/12/2015	03/15/2025
83416W-AA-1	SOLAR STAR FUNDING LLC			1	2FE	11,491,101	110.0860	12,259,183	11,136,006	11,491,029	0	(9,280)	0	0	5.375	4.960	JD	308,314	299,280	04/24/2017	06/30/2035
835898-AF-4	SOTHEBY S			1,2	4FE	185,000	102.4500	189,533	185,000	185,000	0	0	0	0	5.250	5.250	AO	2,428	9,713	09/21/2012	10/01/2022
837004-CE-8	SOUTH CAROLINA ELECTRIC & GAS CO			1,2	1FE	10,661,997	118.0960	12,045,893	10,200,000	10,607,146	0	(11,013)	0	0	5.450	5.120	FA	231,625	555,900	07/09/2012	02/01/2041
837004-CG-3	SOUTH CAROLINA ELECTRIC & GAS CO	LS		1,2	1FE	1,990,000	107.4520	2,149,040	2,000,000	1,990,787	0	187	0	0	4.600	4.630	JD	4,089	92,000	06/10/2013	06/15/2043
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS CO	LS		1,2	1FE	3,957,520	103.6120	4,144,520	4,000,000	3,958,420	0	258	0	0	4.500	4.550	JD	15,000	180,000	05/20/2014	06/01/2064
837004-CK-4	SOUTH CAROLINA ELECTRIC & GAS CO	LS		1,2	1FE	4,390,936	101.8700	4,482,280	4,400,000	4,391,193	0	161	0	0	4.100	4.110	JD	8,018	180,400	06/08/2016	06/15/2046
83701#-AB-0	SOUTH CAROLINA GENERATING CO PRVT			1	2	3,488,904	105.2800	3,623,387	3,441,667	3,457,533	0	(5,562)	0	0	5.490	5.320	FMAN	31,491	188,947	12/01/2004	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC			1	1	2,860,000	96.9590	2,773,027	2,860,000	2,860,000	0	0	0	0	3.300	3.300	MN	12,060	94,380	05/15/2013	11/15/2043
842400-EB-5	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	5,903,228	127.6750	6,766,776	5,300,000	5,714,970	0	(25,768)	0	0	6.650	5.690	AO	88,113	352,450	12/08/2010	04/01/2029
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	1,698,747	123.2020	1,760,560	1,429,000	1,691,618	0	(7,129)	0	0	5.550	4.090	JJ	36,570	39,655	03/31/2017	01/15/2036
842400-FL-2	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	3,054,205	134.0370	3,686,045	2,750,000	3,010,055	0	(6,521)	0	0	6.050	5.300	MS	48,988	166,375	11/05/2009	03/15/2039
842400-FP-3	SOUTHERN CALIFORNIA EDISON CO				1FE	10,182,197	128.8540	12,885,400	10,000,000	10,160,485	0	(3,710)	0	0	5.500	5.370	MS	161,944	550,000	12/08/2010	03/15/2040
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1FE	12,922,390	105.1900	13,674,700	13,000,000	12,929,708	0	1,609	0	0	3.900	3.930	MS	149,283	507,000	03/04/2013	03/15/2043
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO			1,2	1FE	1,089,912	117.2790	1,172,790	1,000,000	1,084,354	0	(1,875)	0	0	4.650	4.110	AO	11,625	46,500	11/19/2014	10/01/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO	LS		1,2	1FE	7,681,876	107.2040	7,896,720	7,366,000	7,680,046	0	(1,830)	0	0	4.000	3.750	AO	73,660	153,049	09/05/2017	04/01/2047
842434-CK-6	SOUTHERN CALIF GAS CO	LS		1,2	1FE	5,970,060	104.0600	6,243,600	6,000,000	5,973,187	0	648	0	0	3.750	3.770	MS	66,250	225,000	09/18/2012	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO			1,2	1FE	864,719	113.0520	983,552	870,000	865,070	0	97	0	0	4.450	4.480	MS	11,399	38,715	03/10/2014	03/15/2044
84265V-AA-3	SOUTHERN PERU COPPER	LS			2FE	210,802	135.5000	271,000	200,000	209,815	0	(277)	0	0	7.500	7.010	JJ	6,417	15,000	01/14/2014	07/27/2035
84265V-AG-0	SOUTHERN COPPER CORP				2FE	65,946	111.8750	91,738	82,000	66,806	0	230	0	0	5.250	6.800	MN	634	4,305	11/06/2013	11/08/2042
845437-BL-5	SOUTHWESTERN ELEC POWER				2FE	4,877,446	133.3890	6,669,451	5,000,000	4,890,929	0	2,188	0	0	6.200	6.380	MS	91,278	310,000	12/08/2010	03/15/2040
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1,2	2FE	998,750	121.8170	1,218,170	1,000,000	998,824	0	19	0	0	5.950	5.950	MS	15,867	59,500	09/16/2013	09/25/2043
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			1,2	2FE	1,792,476	100.6020	1,810,836	1,800,000	1,794,328	0	680	0	0	3.500	3.550	MS	18,550	63,000	03/09/2015	03/15/2025
84857L-A@-0	SPIRE INC			1	2	500,000	97.4260	487,130	500,000	500,000	0	0	0	0	3.130	3.130	MS	5,217	15,302	09/09/2016	09/01/2026
852060-AD-4	SPRINT CAPITAL CORPORATION				4FE	1,861,270	100.6260	2,659,571	2,643,000	2,024,785	0	29,352	0	0	6.875	10.530	MN	23,218	181,706	06/06/2007	11/15/2028
85234#-AB-1	STADIUM FUNDING TRUST			1	2FE	2,700,000	108.7320	2,935,764	2,700,000	2,700,000	0	0	0	0	5.000	5.000	AO	33,750	135,000	06/19/2013	04/01/2039
85258P-AB-0	ST JOSEPHS HSP & MED CTR				2FE	1,793,017	103.7160	1,825,402	1,760,000	1,792,236	0	(781)	0	0	4.584	4.340	JJ	21,290	0	09/28/2017	07/01/2027
853496-AB-3	STANDARD INDUSTRIES INC			1,2	3FE	50,000	104.1650	52,083	50,000	50,000	0	0	0	0	5.500	5.500	FA	1,039	2,750	02/18/2016	02/15/2023
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3FE	340,000	102.8030	349,530	340,000	340,000	0	0	0	0	5.000	5.000	FA	6,422	8,878	02/02/2017	02/15/2027
855244-AH-2	STARBUCKS CORP			1,2	1FE	5,996,610	110.6580	6,639,481	6,000,000	5,996,861	0	43	0	0	4.300	4.300	JD	11,467	258,000	08/12/2015	06/15/2045
857477-AG-8	STATE STREET CORP				1FE	6,127,565	105.9660	6,357,961	6,000,000	6,047,449	0	(13,725)	0	0	4.375	4.100	MS	83,125	262,500	07/12/2011	03/07/2021
858119-BD-1	STEEL DYNAMICS INC	LS		1,2	3FE	1,245,000	105.9250	1,271,100	1,200,000	1,230,047	0	(5,490)	0	0	5.500	4.900	AO	16,500	66,000	02/17/2015	10/01/2024
858271-A*-0	STEELRIVER TRANSMISSION CO LLC			1	2FE	5,935,755	100.2680	5,951,663	5,935,755	5,935,755	0	0	0	0	3.820	3.820	MJSD	630	112,846	06/29/2017	06/30/2047
86202*-AD-7	STONEHENGE CAPITAL FUND NORTH CARO			1	1FE	511,939	100.0000	511,939	511,939	511,939	0	0	0	0	8.000	8.000	AO	8,646	40,956	06/30/2015	10/15/2020
863667-AB-7	STRYKER CORPORATION				2FE	1,807,770	103.9580	1,892,036	1,820,000	1,817,051	0	1,352	0	0	4.375	4.450	JJ	36,716	79,625	01/12/2010	01/15/2020
863667-AE-1	STRYKER CORP			1,2	2FE	19,717,600	103.6050	20,721,002	20,000,000	19,742,733	0	5,657	0	0	4.100	4.180	AO	205,000	820,000	03/20/2013	04/01/2043
863667-AG-6	STRYKER CORPORATION			1,2	2FE	12,941,630	107.9460	14,032,980	13,000,000	12,945,614	0	1,077	0	0	4.375	4.400	MN	72,674	568,750	04/28/2014	05/15/2044
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP			1,2	4FE	660,000	98.4930	650,054	660,000	660,000	0	0	0	0	5.750	5.750	MS	12,650	37,950	02/10/2015	03/01/2025
86765B-AH-2	SUNOCO LOGISTICS PARTNERS L.P.				2FE	15,236,090	111.9930	16,798,950	15,000,000	15,213,013	0	(4,137)	0	0	6.850	6.720	FA	388,167	1,027,500	12/08/2010	02/15/2040
86765B-AP-4	SUNOCO LOGISTICS PARTNERS LP	LS		1,2	2FE	13,877,204	98.6850	13,717,215	13,900,000	13,878,451	0	372	0	0	5.300	5.310	AO	184,175	736,700	03/31/2014	04/01/2044
86765L-AG-2	SUNOCO LP / SUNOCO FINANCE CORP			1,2	4FE	500,000	105.6050	528,025	500,000	500,000	0	0	0	0	6.375	6.370	AO	7,969	31,875	03/27/2015	04/01/2023
871503-AU-2	SYMANTEC CORPORATION			1,2	3FE	25,000	104.1050	26,026	25,000	25,000	0	0	0	0	5.000	5.000	AO	264	854	02/07/2017	04/15/2025
871829-BD-8	SYSCO CORPORATION			1,2	2FE	996,570	108.4520	1,084,520	1,000,000	996,669	0	57	0	0	4.500	4.520	AO	11,250	45,000	03/22/2016	04/01/2046
87264A-AH-8	T-MOBILE USA INC			1,2	3FE	517,500	103.1250	515,625	500,000	506,634	0	(2,999)	0	0	6.125	5.420	JJ	14,122	30,625	01/13/2014	01/15/2022
87264A-AJ-4	T-MOBILE USA INC			1,2	3FE	2,075,000	106.0470	2,120,940	2,000,000	2,029,310	0	(13,191)	0	0	6.500	5.720	JJ	59,944	130,000	03/13/2014	01/15/2024
87264A-AT-2	T-MOBILE USA INC			1,2	3FE	15,000	106.5840	15,988	15,000	15,000	0	0	0	0	5.375	5.370	AO	170	468	03/13/2017	04/15/2027
87265H-AF-6	TRI POINTE GROUP INC			1,2	3FE	250,000	102.4170	256,045	250,000	250,000	0	0	0	0	5.250	5.250	JD	1,094	6,307	06/06/2017	06/01/2027
872848-AA-0	TCFC FINANCE CO LLC - TL			1,2	2FE	2,142,430	100.3240	2,149,908	2,142,964	2,142,430	0	0	0	0	6.813	6.880	MON	12,575	199,457	11/18/2015	04/28/2018
872848-AB-8	TCFC LEASECO LLC - TL			1,2	1FE	4,294,772	100.3640	4,258,541	4,243,097	4,243,097	0	(16,785)	0	0	6.813	6.320	MON	3,212	273,561	06/06/2016	04/28/2018
87305Q-CJ-8	TTX CO			1,2	1FE	3,433,289	98.4790	3,394,571	3,447,000	3,434,012	0	258	0	0	3.900	3.920	FA	56,014	134,433	01/29/2015	02/01/2045
87305Q-CM-1	TTX COMPANY			1,2	1FE	2,797,088	102.9870	2,883,636	2,800,000	2,798,017	0	638	0	0	4.200	4.200	JJ	58,800	123,480	06/06/2016	07/01/2046
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL			1,2	3FE	225,563	100.9200	227,070	225,000	225,563	0	0	0	0	5.500	5.450	JJ	3,644	0	09/13/2017	01/15/2028
875127-AV-4	TAMPA ELECTRIC CO				2FE	4,674,891	132.2620	4,863,274	3,677,000	4,644,879	0	(30,012)	0	0	6.550	4.430	MN	30,774	240,844	04/25/2017	05/15/2036
875127-AW-2	TAMPA ELECTRIC COMPANY				2FE	6,398,288	129.6540	6,806,882	5,250,000	6,370,920	0	(27,367)	0	0	6.150	4.480	MN	41,256	322,875	04/04/2017	05/15/2037
87612B-AM-4	TARGA RESOURCES PARTNERS LP			1,2	3FE	2,105,975	102.2480	2,101,196	2,055,000	2,082,150	0	(8,786)	0	0	5.250	4.740	MN	17,981	107,888	02/20/2015	05/01/2023
87612B-AY-8	TARGA RESOURCES PARTNERS LP	LS		1,2	3FE	620,575	107.0690	663,828	620,000	620,383	0	(88)	0	0	6.750	6.730	MS	12,323	41,850	09/10/2015	03/15/2024
87612B-BE-1	TARGA RESOURCES PARTNERS LP			1,2	3FE	250,000	102.4900	256,225	250,000	250,000	0	0	0	0	5.375	5.370	FA	5,599	11,011	09/22/2016	02/01/2027
87612E-AK-2	TARGET CORPORATION				1FE	1,062,090	128.6140	1,286,140	1,000,000	1,044,574	0	(1,840)	0	0	6.350	5.890	MN	10,583	63,500	08/05/2004	11/01/2032
87612E-AU-0	TARGET CORP				1FE	8,316,390	145.5260	10,186,889	7,000,000	8,127,780	0	(29,820)	0	0	7.000	5.640	JJ	225,944	490,000	01/26/2011	01/15/2038
87612E-AV-8	TARGET CORP MTN				1FE	4,012,680	104.1770	4,167,080	4,000,000	4,004,027	0	(1,483)	0	0	3.875	3.830	JJ	71,472	155,000	07/05/2011	07/15/2020
88031Q-AA-8	TENASKA VIRGINA PARTNERS 144A			1	2FE	6,040,980	108.6580	6,564,008	6,040,980	6,040,980	0	0	0	0	6.119	6.110	MJSD	96,178	274,650	05/04/2004	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A			1	2FE	2,189,483	103.8220	2,288,735	2,204,480	2,198,947	0	1,137	0	0	6.125	6.220	MJSD	35,301	100,174	12/01/2004	03/30/2023
88033G-CA-6	TENET HEALTHCARE CORPORATION	LS			3FE	1,945,000	100.2500	2,005,000	2,000,000	1,970,302	0	7,096	0	0	4.375	4.810	JJ	43,750	87,500	03/13/2014	10/01/2021
88037E-AJ-0	TENNECO INC			1,2	3FE	1,000,000	104.7520	1,047,530	1,000,000	1,000,000	0	0	0	0	5.375	5.370	JD	2,389	53,750	12/02/2014	12/15/2024
881609-BA-8	TESORO CORP	LS		1,2	2FE	1,370,119	105.4870	1,439,898	1,365,000	1,367,980	0	(614)	0	0	5.125	5.060	AO	17,489	69,956	03/05/2014	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
881600-AK-9	TESORO LOGISTICS LP/TESORO LOGISTI			1,2	2FE	100,000	104.2020	104,202	100,000	100,000	0	0	0	0	5.500	5.500	AO	1,161	5,500	10/22/2014	10/15/2019
881600-AL-7	TESORO LOGISTICS LP/TESORO LOGISTI			1,2	2FE	819,910	105.9800	830,883	784,000	803,078	0	(6,210)	0	0	6.250	5.290	AO	10,344	73,872	02/24/2015	10/15/2022
882508-BC-7	TEXAS INSTRUMENTS INC			1,2	1FE	1,042,794	99.1940	1,046,497	1,055,000	1,042,968	0	175	0	0	2.900	3.030	MN	4,929	0	10/26/2017	11/03/2027
883556-AX-0	THERMO FISHER SCIENTIFIC INC				2FE	4,255,428	105.8410	4,350,065	4,110,000	4,163,897	0	(15,725)	0	0	4.500	4.040	MS	61,650	184,950	07/08/2011	03/01/2021
883556-BG-6	THERMO FISHER SCIENTIFIC INC	LS		1,2	2FE	2,137,128	119.6060	2,392,120	2,000,000	2,129,710	0	(2,767)	0	0	5.300	4.840	FA	44,167	106,000	02/19/2015	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC INC	LS		1,2	2FE	2,964,750	103.1690	3,095,070	3,000,000	2,965,194	0	444	0	0	4.100	4.160	FA	46,808	0	08/10/2017	08/15/2047
884903-BH-7	THOMSON REUTERS CORP				2FE	10,033,887	121.0580	12,105,800	10,000,000	10,030,800	0	(662)	0	0	5.850	5.820	AO	123,500	585,000	12/08/2010	04/15/2040
88579Y-AR-2	3M CO				1FE	2,988,450	101.3500	3,040,500	3,000,000	2,990,913	0	1,048	0	0	3.000	3.040	FA	36,000	90,000	08/04/2015	08/07/2025
887315-BH-1	TIME WARNER COMPANIES INC				2FE	608,748	122.9810	737,886	600,000	604,050	0	(510)	0	0	7.570	7.430	FA	18,925	45,420	03/19/2003	02/01/2024
887315-BM-0	TIME WARNER COMPANIES INC				2FE	6,680,281	125.7370	7,858,563	6,250,000	6,531,284	0	(19,642)	0	0	6.950	6.330	JJ	200,295	434,375	12/08/2010	01/15/2028
887315-BN-8	HISTORIC TW INC				2FE	9,325,782	126.5300	12,659,426	10,005,000	9,504,605	0	26,971	0	0	6.625	7.260	MN	84,695	662,831	11/12/2003	05/15/2029
887317-AD-7	TIME WARNER INC				2FE	11,074,999	126.2000	15,144,000	12,000,000	11,194,011	0	18,202	0	0	6.500	7.130	MN	99,667	780,000	06/03/2009	11/15/2036
887317-AL-9	TIME WARNER INC				2FE	6,688,248	125.0780	7,504,680	6,000,000	6,620,812	0	(13,868)	0	0	6.250	5.440	MS	95,833	375,000	07/09/2012	03/29/2041
887317-AX-3	TIME WARNER INC	LS		1,2	2FE	1,452,180	105.0190	1,575,285	1,500,000	1,453,902	0	759	0	0	4.850	5.050	JJ	33,546	72,750	11/17/2015	07/15/2045
887317-BA-2	TIME WARNER INC			1,2	2FE	2,467,550	94.7100	2,367,750	2,500,000	2,472,239	0	2,807	0	0	2.950	3.090	JJ	34,007	87,066	05/05/2016	07/15/2026
88732J-AJ-7	TIME WARNER CABLE INC				2FE	3,429,734	116.9420	3,508,260	3,000,000	3,375,172	0	(10,975)	0	0	6.550	5.480	MN	32,750	196,500	07/09/2012	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	990,476	102.2220	919,998	900,000	906,299	0	(12,113)	0	0	6.750	5.310	JJ	30,375	60,750	08/17/2009	07/01/2018
88732J-AN-8	TIME WARNER CABLE INC				2FE	26,695,336	125.0290	31,257,253	25,000,000	26,494,477	0	(37,275)	0	0	7.300	6.730	JJ	912,500	1,825,000	07/09/2012	07/01/2038
88732J-AW-8	TIME WARNER CABLE INC				2FE	1,674,432	104.2920	1,783,393	1,710,000	1,701,140	0	3,925	0	0	5.000	5.260	FA	35,625	85,500	12/08/2009	02/01/2020
889175-BD-6	TOLEDO EDISON COMPANY (THE)				2FE	379,936	128.6700	411,744	320,000	377,046	0	(1,768)	0	0	6.150	4.730	MN	2,515	19,680	04/27/2016	05/15/2037
889184-AA-5	TOLEDO HOSPITAL			1,2	1FE	881,983	118.4790	935,984	790,000	879,195	0	(1,843)	0	0	4.982	4.250	MN	5,029	39,358	07/25/2016	11/15/2045
88947E-AQ-3	TOLL BROTHERS FINANCE CORP.			1,2	3FE	506,875	109.0300	545,150	500,000	504,598	0	653	0	0	5.625	5.430	JJ	12,969	28,125	01/14/2014	01/15/2024
891092-AE-8	TORO CO				2FE	1,475,975	124.6870	1,870,305	1,500,000	1,479,867	0	496	0	0	6.625	6.750	MN	16,563	99,375	10/10/2007	05/01/2037
89233P-4S-2	TOYOTA MOTOR CREDIT CORP.				1FE	10,274,685	105.4170	10,014,615	9,500,000	9,792,477	0	(91,539)	0	0	4.250	3.140	JJ	190,660	403,750	07/09/2012	01/11/2021
89307#-AA-7	TRANS BAY CABLE LLC			1	1FE	7,715,772	94.1990	7,268,180	7,715,772	7,715,772	0	0	0	0	2.920	2.920	MJSD	626	113,664	06/29/2017	06/30/2047
89417E-AD-1	TRAVELERS CO INC MTN				1FE	1,234,220	135.7290	1,547,311	1,140,000	1,220,792	0	(2,239)	0	0	6.250	5.640	JD	3,167	71,250	12/08/2010	06/15/2037
89417E-AK-5	TRAVELERS CO INC			1,2	1FE	3,323,736	110.9160	3,715,719	3,350,000	3,324,797	0	464	0	0	4.300	4.340	FA	50,418	144,050	08/18/2015	08/25/2045
89469A-AB-0	TREEHOUSE FOODS INC	LS		1,2	3FE	774,375	101.3240	759,930	750,000	761,257	0	(4,780)	0	0	4.875	4.150	MS	10,766	36,563	02/19/2015	03/15/2022
89566E-AG-3	TRI STATE GENERATION & TRANSMISSIO			1,2	1FE	2,542,725	102.6970	2,567,425	2,500,000	2,530,715	0	(4,071)	0	0	3.700	3.490	MN	15,417	92,500	12/02/2014	11/01/2024
89566E-B@-6	TRI-STATE GENERATION & TRANSMISSIO			1	1FE	1,900,000	106.5800	2,025,020	1,900,000	1,900,000	0	0	0	0	4.450	4.450	AO	21,138	84,550	10/31/2014	10/01/2045
89837L-AB-1	PRINCETON UNIVERSITY				1FE	951,358	133.8810	963,943	720,000	931,434	0	(6,499)	0	0	5.700	3.680	MS	13,680	41,040	10/16/2014	03/01/2039
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE				1FE	2,661,538	103.1490	2,723,134	2,640,000	2,660,979	0	(431)	0	0	3.474	3.430	JD	7,643	91,714	04/20/2016	06/01/2046
8988I3-AM-2	TUCSON ELECTRIC POWER CO			1,2	1FE	2,958,505	114.4340	3,146,935	2,750,000	2,956,018	0	(2,487)	0	0	5.000	4.500	MS	40,486	68,750	05/10/2017	03/15/2044
899042-AC-9	TUFTS MEDICAL CENTER INC				2FE	219,819	119.2770	226,626	190,000	218,030	0	(916)	0	0	7.000	5.620	JJ	6,650	13,300	01/20/2016	01/01/2038
90131H-BA-2	21ST CENTURY FOX AMERICA				2FE	1,031,890	129.5420	1,295,420	1,000,000	1,021,799	0	(1,400)	0	0	7.300	7.000	AO	12,369	73,000	05/22/2008	04/30/2028
90131H-BG-9	21ST CENTURY FOX AMERICA INC				2FE	4,991,753	133.6440	6,682,200	5,000,000	4,993,130	0	200	0	0	6.400	6.410	JD	14,222	320,000	12/20/2005	12/15/2035
90131H-BJ-3	21ST CENTURY FOX HOLDINGS				2FE	7,190,593	153.5910	10,290,663	6,700,000	7,090,882	0	(10,496)	0	0	8.150	7.520	AO	112,244	546,050	02/12/2009	10/17/2036
90131H-BK-0	21ST CENTURY FOX AMERICA INC				2FE	1,003,439	130.8280	1,491,439	1,140,000	1,022,696	0	2,801	0	0	6.150	7.140	MS	23,370	70,110	02/04/2009	03/01/2037
90131H-BL-8	21ST CENTURY FOX AMERICA INC				2FE	4,690,173	137.6790	6,195,600	4,500,000	4,664,944	0	(4,102)	0	0	6.650	6.320	MN	38,238	299,250	12/08/2010	11/15/2037
90131H-BM-6	21ST CENTURY FOX AMERICA INC				2FE	10,868,100	136.5060	13,650,600	10,000,000	10,768,357	0	(19,539)	0	0	6.750	6.070	JJ	322,500	675,000	07/09/2012	01/09/2038
90131H-BQ-7	21ST CENTURY FOX AMERICA INC				2FE	7,188,087	133.0040	9,310,280	7,000,000	7,169,603	0	(3,363)	0	0	6.150	5.950	FA	162,633	430,500	06/29/2011	02/15/2041
90131H-BR-5	21ST CENTURY FOX AMERICA INC				2FE	13,482,457	158.0520	19,827,748	12,545,000	13,414,550	0	(9,621)	0	0	7.750	7.170	JD	81,020	972,238	04/21/2006	12/01/2045
90214G-AA-5	2014 ESA PROJECT COMPANY INC			1	2FE	2,326,440	100.0300	2,327,138	2,326,440	2,326,440	0	0	0	0	6.070	6.070	MJSD	35,857	105,911	07/18/2014	03/31/2030
902494-BD-4	TYSON FOODS INC	LS		1,2	2FE	6,462,040	109.2180	7,099,170	6,500,000	6,462,390	0	350	0	0	4.550	4.580	JD	23,824	147,875	05/23/2017	06/02/2047
902691-A#-1	UGI UTILITIES INC.			1	1	7,000,000	104.3250	7,302,750	7,000,000	7,000,000	0	0	0	0	4.120	4.120	MS	72,901	288,400	09/30/2016	09/30/2046
902691-B*-4	UGI UTILITIES INC.			1	1	4,000,000	104.3050	4,172,200	4,000,000	4,000,000	0	0	0	0	4.120	4.120	AO	27,924	164,800	10/31/2016	10/31/2046
902917-AH-6	WASTE MANAGEMENT INC.				2FE	35,795,161	130.5230	41,767,360	32,000,000	34,669,806	0	(178,250)	0	0	7.000	5.920	JJ	1,032,889	2,240,000	12/08/2010	07/15/2028
903293-BD-9	USG CORP			1,2	3FE	1,217,000	106.2680	1,275,216	1,200,000	1,211,737	0	(1,936)	0	0	5.500	5.280	MS	22,000	66,000	02/17/2015	03/01/2025
904000-AC-0	VALERO ENERGY CORP				2FE	5,872,250	146.5720	7,328,600	5,000,000	5,871,215	0	(365)	0	0	7.450	6.330	AO	78,639	372,500	02/26/2013	10/15/2097
904764-AK-3	UNILEVER CAPITAL CORP				1FE	7,517,734	102.9210	7,616,154	7,400,000	7,416,637	0	(14,141)	0	0	4.800	4.590	FA	134,187	355,200	07/23/2009	02/15/2019
906548-CJ-9	UNION ELECTRIC CO			1,2	1FE	5,436,021	106.1690	5,833,987	5,495,000	5,441,890	0	1,246	0	0	3.900	3.960	MS	63,101	214,305	02/05/2013	09/15/2042
906548-CL-4	UNION ELECTRIC CO			1,2	1FE	2,487,525	102.6410	2,566,025	2,500,000	2,488,003	0	252	0	0	3.650	3.670	AO	19,264	91,250	06/20/2016	04/15/2045
907818-DG-0	UNION PACIFIC CORP			1,2	1FE	477,720	104.6410	502,277	480,000	479,228	0	231	0	0	4.000	4.050	FA	8,000	19,200	07/28/2010	02/01/2021
907818-DP-0	UNION PACIFIC CORP			1,2	1FE	8,874,720	109.4410	9,849,691	9,000,000	8,885,943	0	2,446	0	0	4.250	4.330	AO	80,750	382,500	03/12/2013	04/15/2043
907818-DT-2	UNION PACIFIC CORPORATION			1,2	1FE	3,276,000	119.0070	3,898,669	3,276,000	3,276,000	0	0	0	0	4.821	4.820	FA	65,807	157,936	08/21/2013	02/01/2044
907818-DZ-8	UNION PACIFIC CORP	LS		1,2	1FE	1,477,095	109.0270	1,635,405	1,500,000	1,478,410	0	421	0	0	4.150	4.240	JJ	28,704	62,250	08/07/2014	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	1,794,546	100.7170	1,812,906	1,800,000	1,795,135	0	207	0	0	3.375	3.390	FA	25,313	60,750	01/26/2015	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EM-6	UNION PACIFIC CORPORATION			1,2	1FE	1,874,500	102.1890	2,043,780	2,000,000	1,876,234	0	1,734	0	0	3.799	4.140	AO	18,995	75,347	01/03/2017	10/01/2051
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P				1FE	372,532	97.1500	361,914	372,532	372,532	0	0	0	0	2.695	2.690	MN	1,367	10,040	04/28/2015	05/12/2027
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO LLC			1	2FE	5,300,000	104.8500	5,557,050	5,300,000	5,300,000	0	0	0	0	4.240	4.240	JD	6,242	224,720	12/21/2016	12/21/2031
910637-T@-6	UNITED ILLUMINATING CO			1	1	3,500,000	104.0480	3,641,680	3,500,000	3,500,000	0	0	0	0	3.950	3.950	AO	25,346	138,250	10/25/2013	10/25/2023
911312-AH-9	UPS OF AMERICA INC				1FE	3,272,913	100.1660	3,205,312	3,200,000	3,200,381	0	(9,678)	0	0	5.500	5.160	JJ	81,156	176,000	02/12/2009	01/15/2018
911312-AR-7	UNITED PARCEL SERVICE INC	LS			1FE	4,937,700	100.8300	5,041,501	5,000,000	4,944,334	0	1,357	0	0	3.625	3.690	AO	45,313	181,250	09/24/2012	10/01/2042
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1FE	2,133,657	100.0220	2,143,471	2,143,000	2,133,762	0	105	0	0	3.050	3.100	MN	8,533	0	11/09/2017	11/15/2027
91159H-HA-1	US BANCORP			1,2	1FE	2,015,680	105.2810	2,105,620	2,000,000	2,006,073	0	(1,665)	0	0	4.125	4.020	MN	8,479	82,500	07/07/2011	05/24/2021
913017-BJ-7	UNITED TECHNOLOGIES CORPORATION				1FE	1,181,864	120.5190	1,205,190	1,000,000	1,162,879	0	(6,360)	0	0	5.400	4.080	MN	9,000	54,000	11/19/2014	05/01/2035
913017-BK-4	UNITED TECHNOLOGIES CORP				1FE	2,930,414	129.9550	3,313,878	2,550,000	2,890,837	0	(12,081)	0	0	6.050	4.890	JD	12,856	154,275	06/17/2014	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORPORATION				1FE	20,707,057	132.6560	22,684,178	17,100,000	20,106,428	0	(89,260)	0	0	6.125	4.760	JJ	482,956	1,047,375	11/19/2014	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORPORATION				1FE	15,944,900	127.3510	19,102,650	15,000,000	15,829,536	0	(19,206)	0	0	5.700	5.270	AO	180,500	855,000	12/08/2010	04/15/2040
913017-CA-5	UNITED TECHNOLOGIES CORP			1,2	1FE	2,047,171	106.4050	2,181,303	2,050,000	2,047,332	0	52	0	0	4.150	4.150	MN	10,871	85,075	04/29/2015	05/15/2045
91324P-AR-3	UNITED HEALTHCARE CORP				1FE	694,953	129.3400	905,380	700,000	696,032	0	120	0	0	5.800	5.850	MS	11,954	40,600	02/27/2006	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC				1FE	7,750,444	139.4270	8,365,620	6,000,000	7,599,152	0	(50,899)	0	0	6.500	4.440	JD	17,333	390,000	11/19/2014	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC				1FE	17,287,958	141.8240	21,273,600	15,000,000	17,061,970	0	(60,183)	0	0	6.625	5.450	MN	126,979	993,750	11/19/2014	11/15/2037
91324P-BU-5	UNITEDHEALTH GROUP INC			1,2	1FE	1,975,040	113.6570	2,273,140	2,000,000	1,977,771	0	497	0	0	4.625	4.700	MN	11,819	92,500	11/07/2011	11/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INCORPORATED			1,2	1FE	19,728,800	110.2970	22,059,400	20,000,000	19,752,984	0	5,328	0	0	4.250	4.330	MS	250,278	850,000	02/25/2013	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INCORPORATED				1FE	1,256,585	105.2970	1,326,742	1,260,000	1,257,299	0	304	0	0	3.750	3.780	JJ	21,788	47,250	07/20/2015	07/15/2025
91324P-CX-8	UNITEDHEALTH GROUP INC			1,2	1FE	1,990,608	108.2150	2,164,300	2,000,000	1,990,819	0	203	0	0	4.200	4.220	JJ	38,733	47,833	12/21/2016	01/15/2047
91324P-DC-3	UNITEDHEALTH GROUP INC				1FE	998,340	99.0340	990,340	1,000,000	998,439	0	99	0	0	1.950	2.000	AO	3,575	0	10/18/2017	10/15/2020
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA				1FE	2,400,000	94.3090	2,263,416	2,400,000	2,400,000	0	0	0	0	3.028	3.020	AO	18,168	80,545	08/15/2016	10/01/2039
91913Y-AE-0	VALERO ENERGY CORP	LS			2FE	304,455	135.0320	337,580	250,000	296,673	0	(2,090)	0	0	7.500	5.580	AO	3,958	18,750	12/06/2013	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATION	LS			2FE	25,168,308	132.5000	32,462,500	24,500,000	25,088,288	0	(15,437)	0	0	6.625	6.400	JD	72,139	1,623,125	07/09/2012	06/15/2037
92239M-C@-8	VECTREN UTILITY HOLDINGS INC.			1	1	1,750,000	103.0700	1,803,725	1,750,000	1,750,000	0	0	0	0	3.720	3.720	JD	4,702	65,100	12/05/2013	12/05/2023
92276M-BB-0	VENTAS REALTY LP			1,2	2FE	1,329,229	100.3720	1,334,948	1,330,000	1,329,740	0	111	0	0	2.700	2.700	AO	8,978	35,910	03/14/2013	04/01/2020
92277G-AB-3	VENTAS REALTY LP			1,2	2FE	597,768	121.9230	731,538	600,000	597,910	0	35	0	0	5.700	5.720	MS	8,645	34,200	09/23/2013	09/30/2043
92343V-AF-1	VERIZON COMMUNICATIONS INC.				2FE	4,281,683	122.3780	5,139,918	4,200,000	4,273,253	0	(2,157)	0	0	6.250	6.080	AO	65,625	262,500	06/29/2011	04/01/2037
92343V-AR-5	VERIZON COMMUNICATIONS INC				2FE	1,169,796	155.9100	1,870,920	1,200,000	1,172,256	0	418	0	0	8.950	9.200	MS	35,800	107,400	10/30/2008	03/01/2039
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	2,978,280	101.7770	3,053,340	3,000,000	2,980,592	0	761	0	0	4.400	4.450	MN	22,000	132,000	10/22/2014	11/01/2034
92343V-DU-5	VERIZON COMMUNICATIONS INC				2FE	6,771,460	109.9900	7,149,350	6,500,000	6,766,573	0	(4,887)	0	0	5.250	4.910	MS	99,531	170,625	05/11/2017	03/16/2037
92343V-EJ-9	VERIZON COMMUNICATIONS INC				2FE	1,652,000	123.9020	2,046,863	1,652,000	1,652,000	0	0	0	0	6.800	6.800	MN	4,993	0	12/15/2017	05/01/2029
92344G-AM-8	VERIZON COMMUNICATIONS INC				2FE	20,357,514	136.8750	23,549,344	17,205,000	19,628,630	0	(124,336)	0	0	7.750	6.110	JD	111,116	1,333,388	07/09/2012	12/01/2030
92344G-AS-5	VERIZON GLOBAL FUNDING CORPORATION				2FE	4,376,185	135.3930	5,618,810	4,150,000	4,328,152	0	(6,927)	0	0	7.750	7.260	JD	14,294	321,625	02/12/2009	06/15/2032
92344G-AX-4	VERIZON COMMUNICATIONS INC				2FE	6,563,012	117.8090	7,657,585	6,500,000	6,553,501	0	(1,702)	0	0	5.850	5.770	MS	111,963	380,250	12/08/2010	09/15/2035
925524-AV-2	CBS CORP				2FE	3,280,080	111.2540	4,450,160	4,000,000	3,441,904	0	19,753	0	0	5.500	6.990	MN	28,111	220,000	08/09/2006	05/15/2033
925524-AX-8	VIACOM INC				2FE	20,745,713	113.6790	22,173,089	19,505,000	20,560,336	0	(30,653)	0	0	6.875	6.360	AO	227,220	1,340,969	12/08/2010	04/30/2036
92553P-AD-4	VIACOM INC				2FE	4,136,402	104.7210	4,293,561	4,100,000	4,107,715	0	(4,220)	0	0	5.625	5.500	MS	67,906	230,625	09/24/2009	09/15/2019
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO				1FE	7,227,615	136.8110	8,892,715	6,500,000	7,125,981	0	(16,898)	0	0	6.350	5.540	MN	35,542	412,750	12/08/2010	11/30/2037
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	3,206,362	116.2510	3,487,530	3,000,000	3,193,810	0	(4,267)	0	0	4.650	4.230	FA	52,700	139,500	11/19/2014	08/15/2043
927804-FW-9	VIRGINIA ELECTRIC AND POWER COMPAN			1,2	1FE	1,990,640	107.0480	2,140,960	2,000,000	1,990,824	0	164	0	0	4.000	4.020	MN	10,222	79,778	11/10/2016	11/15/2046
92826C-AD-4	VISA INC			1,2	1FE	1,917,955	102.2030	1,967,408	1,925,000	1,919,221	0	629	0	0	3.150	3.190	JD	2,863	60,638	12/09/2015	12/14/2025
92826C-AF-9	VISA INC			1,2	1FE	20,964,930	113.9010	23,919,418	21,000,000	20,966,164	0	616	0	0	4.300	4.310	JD	42,642	903,000	12/09/2015	12/14/2045
928563-AC-9	VMWARE INC	LS		1,2	2FE	996,640	100.9940	1,009,940	1,000,000	996,796	0	156	0	0	3.900	3.940	FA	14,083	0	08/16/2017	08/21/2027
92927K-A#-9	WABCO HOLDINGS INC			1	2	1,700,000	99.1180	1,685,006	1,700,000	1,700,000	0	0	0	0	3.180	3.180	JJ	27,030	54,060	06/25/2015	06/25/2027
92927K-A*-3	WABCO HOLDINGS INC			1	2	900,000	99.8930	899,037	900,000	900,000	0	0	0	0	2.830	2.830	JJ	12,735	25,470	06/25/2015	06/25/2022
92927K-A@-1	WABCO HOLDINGS INC			1	2	2,100,000	99.6730	2,093,133	2,100,000	2,100,000	0	0	0	0	3.080	3.080	JJ	32,340	64,680	06/25/2015	06/25/2025
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT			1	1	4,945,941	115.4230	5,708,753	4,945,941	4,945,941	0	0	0	0	6.140	6.140	JAJO	51,457	303,681	12/31/2007	01/31/2028
929766-AJ-0	WACHOVIA BANK NA				1FE	6,356,650	139.5150	6,975,750	5,000,000	6,184,766	0	(34,776)	0	0	6.600	4.750	JJ	152,167	330,000	07/09/2012	01/15/2038
929903-AM-4	WACHOVIA CORPORATION				1FE	336,208	119.5410	358,623	300,000	332,698	0	(1,188)	0	0	5.500	4.590	FA	6,875	16,500	11/19/2014	08/01/2035
931142-BF-9	WAL-MART STORES INC				1FE	1,939,037	145.3170	2,426,810	1,670,000	1,864,457	0	(10,529)	0	0	7.550	6.170	FA	47,632	126,085	02/06/2009	02/15/2030
931142-CB-7	WAL-MART STORES INC	LS			1FE	350,239	126.8760	380,628	300,000	345,114	0	(1,721)	0	0	5.250	4.050	MS	5,250	15,750	11/19/2014	09/01/2035
931142-CH-4	WAL-MART STORES INC				1FE	4,990,650	124.4620	6,223,100	5,000,000	4,994,339	0	449	0	0	5.875	5.890	AO	70,174	293,750	03/29/2007	04/05/2027
931142-CK-7	WAL-MART STORES INC				1FE	10,492,020	145.1600	15,241,800	10,500,000	10,493,099	0	170	0	0	6.500	6.500	FA	257,833	682,500	08/17/2007	08/15/2037
931142-DD-2	WAL-MART STORES INC				1FE	4,118,200	106.1660	4,246,640	4,000,000	4,044,895	0	(12,567)	0	0	4.250	3.880	AO	35,889	170,000	07/05/2011	04/15/2021
931142-DQ-3	WAL-MART STORES INC	LS		1,2	1FE	3,725,588	116.3300	4,362,375	3,750,000	3,727,185	0	458	0	0	4.300	4.330	AO	30,906	161,250	04/15/2014	04/22/2044
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY			1,2	1FE	5,911,680	102.4800	6,148,800	6,000,000	5,912,169	0	489	0	0	3.796	3.880	MS	67,063	0	09/13/2017	09/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94106L-AV-1	WASTE MANAGEMENT INC				2FE	855,408	131.7790	1,133,299	860,000	855,998	0	85	0	0	6.125	6.160	MN	4,536	52,675	11/12/2009	11/30/2039
94106L-BB-4	WASTE MANAGEMENT INC			1,2	2FE	998,340	104.4660	1,044,660	1,000,000	998,510	0	60	0	0	3.900	3.910	MS	13,000	39,000	02/18/2015	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC			1,2	2FE	1,397,116	107.1490	1,500,086	1,400,000	1,397,272	0	54	0	0	4.100	4.110	MS	19,133	57,400	02/18/2015	03/01/2045
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2FE	804,855	99.8930	804,139	805,000	804,861	0	6	0	0	3.150	3.150	MN	3,733	0	10/30/2017	11/15/2027
948741-AK-9	WEINGARTEN REALTY INVESTORS			1,2	2FE	6,970,810	104.9310	7,345,170	7,000,000	6,982,035	0	2,536	0	0	4.450	4.490	JJ	143,636	311,500	10/03/2013	01/15/2024
94973V-AL-1	WELLPOINT INC				2FE	7,844,961	123.3450	9,867,679	8,000,000	7,869,978	0	3,913	0	0	5.850	5.990	JJ	215,800	468,000	12/08/2010	01/15/2036
94973V-BF-3	WELLPOINT INC				2FE	998,650	116.8630	1,168,630	1,000,000	998,712	0	23	0	0	5.100	5.100	JJ	23,517	51,000	07/30/2013	01/15/2044
94973V-BK-2	WELLPOINT INC	LS		1,2	2FE	4,490,595	109.1570	4,912,110	4,500,000	4,491,146	0	165	0	0	4.650	4.660	FA	79,050	209,250	08/07/2014	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY				1FE	346,347	122.3130	366,939	300,000	341,511	0	(1,627)	0	0	5.375	4.230	FA	6,450	16,125	11/19/2014	02/07/2035
94974B-EV-8	WELLS FARGO & CO				1FE	11,913,871	106.2770	12,221,855	11,500,000	11,668,592	0	(48,830)	0	0	4.600	4.070	AO	132,250	529,000	07/09/2012	04/01/2021
94974B-GK-0	WELLS FARGO & CO	LS			1FE	3,779,998	103.5520	3,934,976	3,800,000	3,780,990	0	382	0	0	3.900	3.930	MN	24,700	148,200	04/28/2015	05/01/2045
94980V-AG-3	WELLS FARGO BANK NA				1FE	290,947	128.6710	297,230	231,000	284,793	0	(1,881)	0	0	5.950	4.140	FA	4,772	13,745	07/17/2014	08/26/2036
95709T-AM-2	WESTAR ENERGY INC			1,2	1FE	8,067,114	110.7510	8,970,831	8,100,000	8,068,515	0	578	0	0	4.250	4.270	JD	28,688	344,250	11/05/2015	12/01/2045
957674-AD-6	BAKER HUGHES INC				1FE	1,358,660	126.5420	1,265,420	1,000,000	1,200,383	0	(25,822)	0	0	8.550	4.890	JD	3,800	85,500	12/13/2010	06/15/2024
960413-AR-3	WESTLAKE CHEMICAL CORP			1,2	2FE	1,965,000	103.4150	2,068,300	2,000,000	1,977,630	0	3,535	0	0	4.875	5.110	MN	12,458	97,500	03/13/2014	05/15/2023
969133-AK-3	WILLAMETTE INDUSTRIES INC				2FE	654,333	128.2330	897,631	700,000	653,892	0	3,494	0	0	7.850	8.970	JJ	27,475	54,950	03/17/2004	07/01/2026
969457-BM-1	WILLIAMS COMPANIES INC				3FE	6,570,136	131.8430	6,303,461	4,781,000	6,247,327	0	(66,342)	0	0	8.750	5.580	MS	123,177	418,338	07/09/2012	03/15/2032
96950F-AF-1	WILLIAMS PARTNERS LP				2FE	7,069,549	123.3580	8,635,060	7,000,000	7,062,702	0	(1,277)	0	0	6.300	6.220	AO	93,100	441,000	12/08/2010	04/15/2040
973148-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC			1	1FE	11,050,357	100.5500	11,070,726	11,010,170	11,048,716	0	(1,377)	0	0	3.670	3.630	MJSD	1,122	505,092	11/24/2015	12/18/2034
976656-CC-0	WISCONSIN ELECTRIC POWER CO				1FE	1,495,170	103.6330	1,554,495	1,500,000	1,498,888	0	534	0	0	4.250	4.280	JD	2,833	63,750	12/08/2009	12/15/2019
976656-CJ-5	WISCONSIN ELECTRIC POWER CO			1,2	1FE	2,991,330	110.5630	3,316,890	3,000,000	2,991,757	0	150	0	0	4.300	4.310	JD	5,733	129,000	11/13/2015	12/15/2045
976826-BG-1	WISCONSIN POWER AND LIGHT CO				1FE	1,739,238	104.1150	1,822,013	1,750,000	1,747,979	0	1,233	0	0	5.000	5.070	JJ	40,347	87,500	07/07/2009	07/15/2019
976826-BH-9	WISCONSIN POWER AND LIGHT CO				1FE	768,714	104.8980	807,715	770,000	769,628	0	140	0	0	4.600	4.620	JD	1,574	35,420	06/10/2010	06/15/2020
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP			1,2	1FE	3,000,000	119.4540	3,583,620	3,000,000	3,000,000	0	0	0	0	4.752	4.750	MN	23,760	142,560	11/14/2013	11/01/2044
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE			1	1	840,000	101.9290	856,204	840,000	840,000	0	0	0	0	3.830	3.830	MS	9,920	32,172	09/10/2015	09/10/2045
980745-D#-7	WOODWARD INC			1	2	350,000	107.3280	375,648	350,000	350,000	0	0	0	0	4.180	4.180	AO	3,658	14,630	10/01/2013	11/15/2025
980745-D*-1	WOODWARD INC			1	2	350,000	102.3120	358,092	350,000	350,000	0	0	0	0	3.420	3.420	AO	2,993	11,970	10/01/2013	11/15/2020
980745-E#-6	WOODWARD INC			1	2	350,000	107.3280	375,648	350,000	350,000	0	0	0	0	4.180	4.180	AO	3,658	14,630	11/15/2013	11/15/2025
980745-E@-8	WOODWARD INC			1	2	600,000	105.7120	634,272	600,000	600,000	0	0	0	0	4.030	4.030	AO	6,045	24,180	11/15/2013	11/15/2023
983024-AG-5	WYETH				1FE	16,487,612	136.0740	19,458,582	14,300,000	16,058,880	0	(70,744)	0	0	6.500	5.320	FA	387,292	929,500	07/09/2012	02/01/2034
983024-AL-4	WYETH	LS			1FE	6,699,862	133.0330	8,214,788	6,175,000	6,615,545	0	(14,090)	0	0	6.000	5.370	FA	139,967	370,500	01/18/2011	02/15/2036
983024-AN-0	WYETH	LS			1FE	9,049,605	133.7860	10,435,308	7,800,000	8,877,648	0	(34,893)	0	0	5.950	4.810	AO	116,025	464,100	11/19/2014	04/01/2037
983130-AV-7	WYNN LAS VEGAS LLC / WYNN LAS VEGA	LS		1,2	4FE	1,507,500	103.7280	1,555,920	1,500,000	1,505,787	0	(657)	0	0	5.500	5.430	MS	27,500	82,500	02/24/2015	03/01/2025
98385X-AM-8	XTO ENERGY INC				1FE	8,372,597	142.2260	9,671,409	6,800,000	8,136,682	0	(38,850)	0	0	6.750	5.140	FA	191,250	459,000	12/08/2010	08/01/2037
98385X-AQ-9	XTO ENERGY INC				1FE	4,522,833	142.2200	5,995,995	4,216,000	4,478,795	0	(7,366)	0	0	6.375	5.820	JD	11,945	268,770	12/08/2010	06/15/2038
98385X-AT-3	XTO ENERGY INC				1FE	3,361,620	104.1540	3,124,620	3,000,000	3,045,939	0	(45,904)	0	0	6.500	4.840	JD	8,667	195,000	11/19/2009	12/15/2018
98581*-AA-9	YELLOWSTONE ENERGY LTD			1	2FE	2,015,092	110.1690	2,220,007	2,015,092	2,015,092	0	0	0	0	5.750	5.750	JD	322	115,868	04/24/2013	12/31/2026
988498-AD-3	YUM! BRANDS INC				4FE	10,514,870	109.8320	10,983,200	10,000,000	10,449,445	0	(11,461)	0	0	6.875	6.460	MN	87,847	687,500	12/08/2010	11/15/2037
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	LS			3FE	445,590	105.9460	476,757	450,000	446,570	0	381	0	0	4.750	4.870	AO	3,681	21,375	04/24/2015	04/29/2025
98956P-AF-9	ZIMMER HOLDINGS INC			1,2	2FE	1,296,945	100.0550	1,300,715	1,300,000	1,297,698	0	274	0	0	3.550	3.570	AO	11,538	46,150	03/10/2015	04/01/2025
BINORM-Q6-6	PSKW LLC - TL			1,2	3FE	3,136,095	100.2500	3,204,834	3,196,842	3,167,122	0	19,246	0	0	9.183	9.570	MON	4,078	334,473	11/14/2017	12/31/2021
BINOYZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS			1	3Z	1,824,120	100.0000	1,824,120	1,824,120	1,824,120	0	0	0	0	5.500	5.500	JD	50,442	37,344	02/16/2017	07/31/2018
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL			1	4Z	1,963,443	100.1060	1,987,104	1,985,000	1,966,595	0	3,302	0	0	6.999	7.310	MON	1,930	86,235	05/15/2017	09/01/2022
BIN12K-E7-6	ON LOCATION EVENTS LLC				4Z	1,975,000	100.1160	2,002,320	2,000,000	1,975,321	0	321	0	0	7.193	7.600	FMAN	8,392	0	12/11/2017	09/29/2021
C7236#-AA-2	PET SUPERMARKET INC - TL			2	4FE	3,458,512	99.7500	3,504,481	3,513,265	3,478,036	0	15,932	0	0	6.835	7.190	MON	56,681	224,770	08/04/2017	07/05/2022
C9716#-AC-3	WASTE CONNECTIONS INC			1	2FE	2,200,000	97.3330	2,141,326	2,200,000	2,200,000	0	0	0	0	3.030	3.030	JD	5,555	66,660	06/01/2016	06/01/2026
C9716#-AG-4	WASTE CONNECTIONS INC			1	2FE	2,100,000	100.0810	2,101,701	2,100,000	2,100,000	0	0	0	0	3.090	3.090	FA	23,613	64,890	08/20/2015	08/20/2022
C9716#-AK-5	WASTE CONNECTIONS INC			1	2	200,000	100.8560	201,712	200,000	200,000	0	0	0	0	3.490	3.490	AO	1,377	3,490	04/20/2017	04/20/2027
E14385-72-6	RELIANCE HOLDING USA INC				2FE	610,397	104.4200	694,394	665,000	646,095	0	6,076	0	0	4.500	5.610	AO	5,985	29,925	02/16/2011	10/19/2020
E14385-76-7	RELIANCE HOLDINGS USA INC				2FE	676,416	129.2210	962,697	745,000	682,154	0	1,100	0	0	6.250	6.990	AO	9,313	46,563	11/14/2011	10/19/2040
G2890*-AB-8	ED&F TREASURY MANAGEMENT LTD			1	2Z	1,000,000	104.7500	1,047,500	1,000,000	1,000,000	0	0	0	0	4.790	4.790	MN	4,657	47,900	05/26/2016	05/26/2023
G2890*-AC-6	ED&F TREASURY MANAGEMENT LTD			1	2Z	2,000,000	107.3550	2,147,100	2,000,000	2,000,000	0	0	0	0	5.090	5.090	MN	9,897	101,800	05/26/2016	05/26/2026
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD			1	2	575,925	121.8130	609,070	600,400	600,400	0	0	0	24,475	1.170	1.170	JJ	3,161	0	07/19/2017	07/19/2024
Q1297#-AL-2	CSLB HOLDINGS INC			1	1Z	7,300,000	98.1830	7,167,359	7,300,000	7,300,000	0	0	0	0	3.470	3.470	AO	61,217	0	10/04/2017	10/04/2032
008474-B#-4	AGNICO-EAGLE MINES LIMITED		A	1	2	200,000	105.3520	210,704	200,000	200,000	0	0	0	0	4.540	4.540	JD	25	13,620	06/30/2016	06/30/2023
008474-C*-7	AGNICO-EAGLE MINES LIMITED		A	1	2	800,000	108.2310	865,848	800,000	800,000	0	0	0	0	4.840	4.840	JD	108	58,080	06/30/2016	06/30/2026
008916-AG-3	AGRIUM INC		A		2FE	3,431,596	134.9140	4,155,382	3,080,000	3,381,045	0	(8,573)	0	0	7.125	6.220	MN	23,164	219,450	12/08/2010	05/23/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008916-AN-8	AGRIUM INC		A	1,2	2FE	6,639,179	116.5170	7,515,347	6,450,000	6,630,735	0	(3,186)	0	0	5.250	5.050	JJ	156,144	338,625	11/20/2014	01/15/2045
008916-AQ-1	AGRIUM INC		A	1,2	2FE	991,100	103.0580	1,030,580	1,000,000	991,971	0	313	0	0	4.125	4.190	MS	12,146	41,250	02/25/2015	03/15/2035
009090-AA-9	AIR CANADA 2015-1A PTT		A		1FE	364,798	101.0720	368,708	364,798	364,798	0	0	0	0	3.600	3.600	MS	3,867	13,133	03/11/2015	03/15/2027
013716-AQ-8	ALCAN INC		A		1FE	4,180,929	132.1140	5,020,332	3,800,000	4,040,853	0	(13,315)	0	0	7.250	6.420	MS	81,119	275,500	02/12/2009	03/15/2031
06367T-YL-8	BANK OF MONTREAL		A		1FE	2,999,730	99.4020	2,982,060	3,000,000	2,999,778	0	48	0	0	2.100	2.100	JD	2,800	31,500	06/12/2017	06/15/2020
064159-JG-2	BANK OF NOVA SCOTIA		A		1FE	2,495,475	99.9780	2,499,450	2,500,000	2,496,173	0	698	0	0	2.700	2.730	MS	21,375	33,750	03/01/2017	03/07/2022
064159-KJ-4	BANK OF NOVA SCOTIA	LS	A	1,2	2FE	3,000,000	99.4290	2,982,870	3,000,000	3,000,000	0	0	0	0	4.650	4.650	AO	30,613	0	10/04/2017	12/31/2049
11271L-AB-8	BROOKFIELD FINANCE INC		A	1,2	2FE	4,960,950	104.7150	5,235,750	5,000,000	4,961,433	0	483	0	0	4.700	4.740	MS	69,847	0	09/11/2017	09/20/2047
12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPA		A		1FE	5,893,524	137.1360	6,856,850	5,000,000	5,696,093	0	(33,037)	0	0	7.200	5.710	FA	136,000	360,000	12/08/2010	08/15/2031
125094-AC-6	CDP FINANCIAL INC 144A		A		1FE	2,524,010	131.5840	2,565,888	1,950,000	2,481,688	0	(15,418)	0	0	5.600	3.760	MN	10,920	109,200	02/24/2015	11/25/2039
136069-VX-6	CANADIAN IMPERIAL BANK OF COMMERCE		A		1FE	2,997,570	99.1480	2,974,440	3,000,000	2,997,758	0	188	0	0	2.100	2.120	AO	15,050	0	09/28/2017	10/05/2020
136375-BD-3	CANADIAN NATIONAL RAILWAY COMPANY		A		1FE	536,735	132.7830	663,915	500,000	524,697	0	(1,615)	0	0	6.900	6.250	JJ	15,908	34,500	05/08/2008	07/15/2028
136375-BE-1	CANADIAN NATIONAL RAILWAY COMPANY		A		1FE	1,924,877	140.9360	2,621,410	1,860,000	1,914,496	0	(1,496)	0	0	6.712	6.430	JJ	57,567	124,843	02/04/2009	07/15/2036
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMPANY		A	1,2	1FE	4,911,100	113.2690	5,663,489	5,000,000	4,917,431	0	1,636	0	0	4.500	4.610	MN	33,750	225,000	10/29/2013	11/07/2043
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	LS	A	1,2	2FE	6,494,930	112.1950	7,292,675	6,500,000	6,494,985	0	55	0	0	4.950	4.950	JD	26,813	161,769	05/23/2017	06/01/2047
14040*-AB-9	CAPITAL POWER CORP		A	1	2	1,500,000	115.5140	1,732,710	1,500,000	1,500,000	0	0	0	0	5.610	5.610	JD	3,740	84,150	06/15/2011	06/15/2026
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	2,278,472	105.1490	2,397,397	2,280,000	2,279,696	0	157	0	0	5.700	5.700	AO	27,436	129,960	09/15/2009	10/15/2019
15135U-AP-4	CENOVUS ENERGY INC		A	1,2	2FE	9,791,082	103.0350	10,097,431	9,800,000	9,792,922	0	1,840	0	0	5.250	5.250	JD	22,867	354,433	04/04/2017	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC	LS	A	1,2	2FE	6,792,724	105.1490	7,150,199	6,800,000	6,794,022	0	1,298	0	0	5.400	5.400	JD	16,320	252,960	04/04/2017	06/15/2047
284902-AC-7	ELDORADO GOLD CORPORATION	LS	A	1,2	4FE	184,000	98.9590	182,085	184,000	184,000	0	0	0	0	6.125	6.120	JD	501	11,270	12/10/2012	12/15/2020
292505-AD-6	ENCANA CORPORATION		A		2FE	2,961,954	123.4200	3,332,340	2,700,000	2,897,173	0	(6,900)	0	0	6.500	5.800	FA	66,300	175,500	01/06/2005	08/15/2034
292505-AG-9	ENCANA CORPORATION		A		2FE	10,699,757	125.9070	12,590,799	10,000,000	10,608,472	0	(15,395)	0	0	6.500	5.970	FA	270,833	650,000	12/08/2010	02/01/2038
31429K-AB-9	FED CAISSES DESJARDINS		A		1FE	2,998,950	99.2980	2,978,940	3,000,000	2,999,016	0	66	0	0	2.250	2.260	AO	11,438	0	10/24/2017	10/30/2020
375916-A#-0	GILDAN ACTIVEWEAR INC.		A	1	3	500,000	97.6340	488,170	500,000	500,000	0	0	0	0	2.700	2.700	FA	4,725	13,500	08/25/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC.		A	1	3	700,000	96.3560	674,492	700,000	700,000	0	0	0	0	2.910	2.910	FA	7,130	20,370	08/25/2016	08/25/2026
448055-AD-5	HUSKY ENERGY INC.	LS	A		2FE	6,451,023	130.3080	7,974,850	6,120,000	6,409,415	0	(7,204)	0	0	6.800	6.370	MS	122,536	416,160	12/08/2010	09/15/2037
453258-AP-0	INCO LTD		A		2FE	411,355	113.6370	568,185	500,000	460,795	0	1,346	0	0	7.200	8.120	MS	10,600	36,000	02/12/2009	09/15/2032
63307A-2G-9	NATIONAL BANK OF CANADA		A	1,2	1FE	1,997,520	99.1820	1,983,640	2,000,000	1,997,656	0	136	0	0	2.200	2.240	MN	7,211	0	10/30/2017	11/02/2020
65334H-AA-0	NEXEN INC.		A		1FE	5,703,585	142.9240	7,003,313	4,900,000	5,488,124	0	(24,650)	0	0	7.875	6.550	MS	113,619	385,875	12/08/2010	03/15/2032
65334H-AG-7	NEXEN INC		A		1FE	21,981,621	130.5000	29,754,000	22,800,000	22,095,451	0	17,220	0	0	6.400	6.680	MN	186,453	1,459,200	12/08/2010	05/15/2037
65334H-AK-8	NEXEN INC		A		1FE	528,945	105.4150	558,702	530,000	529,788	0	124	0	0	6.200	6.220	JJ	13,783	32,860	07/27/2009	07/30/2019
655422-AV-5	XSTRATA CANADA CORP		A		2FE	25,673,958	115.7770	28,592,288	24,696,000	25,523,463	0	(26,798)	0	0	6.200	5.880	JD	68,051	1,531,152	05/27/2011	06/15/2035
66977W-AN-9	NOVA CHEMICALS CORP		A	1,2	3FE	1,454,000	102.9880	1,410,936	1,370,000	1,408,623	0	(12,528)	0	0	5.250	4.180	FA	29,969	71,925	03/06/2014	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP		A	1,2	3FE	897,500	100.4000	878,509	875,000	892,026	0	(2,002)	0	0	5.000	4.670	MN	7,292	43,750	02/17/2015	05/01/2025
683715-AA-4	OPEN TEXT CORPORATION		A	1,2	3FE	1,783,750	104.1900	1,823,325	1,750,000	1,768,666	0	(5,560)	0	0	5.625	5.230	JJ	45,391	98,438	02/23/2015	01/15/2023
683715-AB-2	OPEN TEXT CORPORATION		A	1,2	3FE	135,000	107.3000	144,855	135,000	135,000	0	0	0	0	5.875	5.870	JD	661	7,931	05/25/2016	06/01/2026
716442-AH-1	PETRO-CANADA		A		2FE	993,963	117.7590	1,177,590	1,000,000	995,704	0	173	0	0	5.350	5.390	JJ	24,669	53,500	12/01/2004	07/15/2033
71644E-AE-2	PETRO-CANADA		A		2FE	4,148,402	128.2630	3,847,890	3,000,000	3,774,420	0	(74,820)	0	0	7.875	4.210	JD	10,500	236,250	07/09/2012	06/15/2026
71644E-AJ-1	PETRO-CANADA		A		2FE	4,968,069	138.0160	5,520,640	4,000,000	4,853,483	0	(23,414)	0	0	6.800	5.100	MN	34,756	272,000	07/09/2012	05/15/2038
740212-AE-5	PRECISION DRILLING CORPORATION	LS	A	1,2	3FE	812,700	101.9030	1,314,549	1,290,000	919,935	0	61,931	0	0	6.500	16.700	JD	3,727	83,850	02/29/2016	12/15/2021
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	185,000	106.1180	196,318	185,000	185,000	0	0	0	0	5.750	5.750	JD	473	10,638	10/03/2012	01/15/2023
775109-AK-7	ROGERS COMMUNICATIONS INC		A		2FE	504,527	102.8770	462,947	450,000	454,610	0	(7,126)	0	0	6.800	5.100	FA	11,560	30,600	08/17/2009	08/15/2018
775109-AL-5	ROGERS COMMUNICATIONS INC		A		2FE	7,923,863	141.6320	9,347,712	6,600,000	7,750,452	0	(27,690)	0	0	7.500	6.010	FA	187,000	495,000	12/08/2010	08/15/2038
775109-AX-9	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	10,896,050	106.9200	11,761,201	11,000,000	10,904,953	0	1,981	0	0	4.500	4.550	MS	145,750	495,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC.	LS	A	1,2	2FE	3,992,520	105.2670	4,210,680	4,000,000	3,995,328	0	707	0	0	4.100	4.120	AO	41,000	164,000	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	994,010	120.4900	1,204,900	1,000,000	994,388	0	98	0	0	5.450	5.490	AO	13,625	54,500	09/25/2013	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC.		A	1,2	2FE	3,051,000	115.2530	3,457,590	3,000,000	3,049,321	0	(945)	0	0	5.000	4.880	MS	44,167	150,000	12/01/2015	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1,2	2FE	10,895,060	102.2340	11,245,849	11,000,000	10,913,641	0	9,163	0	0	3.625	3.740	JD	17,722	398,750	12/08/2015	12/15/2025
780082-AC-7	ROYAL BANK OF CANADA		A		1FE	5,998,020	99.2190	5,953,140	6,000,000	5,998,871	0	389	0	0	2.100	2.100	AO	26,950	126,000	10/06/2015	10/14/2020
867224-AA-5	SUNCOR ENERGY INC		A	1,2	2FE	947,694	102.4010	977,930	955,000	949,681	0	664	0	0	3.600	3.690	JD	2,865	34,380	11/20/2014	12/01/2024
867229-AC-0	SUNCOR ENERGY INC.		A		2FE	187,253	131.5230	236,741	180,000	185,699	0	(236)	0	0	7.150	6.790	FA	5,363	12,870	08/17/2009	02/01/2032
878742-AE-5	TECK COMINCO LIMITED		A		3FE	11,804,965	112.0360	13,073,481	11,669,000	11,785,006	0	(3,601)	0	0	6.125	6.030	AO	178,682	714,726	06/29/2011	10/01/2035
891140-BN-7	TORONTO-DOMINION BANK/THE		A		1FE	4,990,550	99.6950	4,984,750	5,000,000	4,994,786	0	4,236	0	0	1.450	1.600	MS	23,160	36,250	06/07/2017	09/06/2018
89352H-AD-1	TRANS-CANADA PIPELINES	LS	A		1FE	6,328,216	131.6260	7,897,561	6,000,000	6,283,814	0	(7,516)	0	0	6.200	5.790	AO	78,533	372,000	12/08/2010	10/15/2037
89352H-AF-6	TRANSCANADA PIPELINES LTD		A		1FE	1,684,534	102.6400	1,529,336	1,490,000	1,506,368	0	(25,382)	0	0	6.500	4.680	FA	36,588	96,850	09/23/2009	08/15/2018
89352H-AM-1	TRANSCANADA PIPELINES LTD	LS	A	1,2	1FE	11,166,078	111.6220	12,188,006	10,919,000	11,135,095	0	(9,358)	0	0	4.625	4.440	MS	168,335	505,004	06/17/2014	03/01/2034
89352L-AG-5	TRANSCANADA PIPELI MTN		A		1FE	5,112,350	135.8260	6,791,300	5,000,000	5,082,109	0	(4,406)	0	0	7.700	7.480	JD	17,111	385,000	08/06/2008	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89356B-AC-2	TRANSCANADA TRUST	LS	A	1,2	2FE	9,353,525	103.1250	9,421,500	9,136,000	9,346,088	0	(7,437)	0	0	5.300	4.980	MS	142,572	259,554	07/12/2017	03/15/2077
92658T-AQ-1	VIDEOTRON LTD		A		3FE	1,040,000	105.2500	1,052,500	1,000,000	1,026,071	0	(5,090)	0	0	5.000	4.360	JJ	23,056	50,000	02/18/2015	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	5,934,447	126.8800	6,851,573	5,400,000	5,877,509	0	(12,082)	0	0	6.900	6.120	MN	47,610	372,600	12/03/2013	11/15/2037
98417E-AK-6	XSTRATA FINANCE (CANADA) LTD		A		2FE	798,992	106.7530	854,032	800,000	799,554	0	102	0	0	4.950	4.960	MN	5,060	39,600	11/03/2011	11/15/2021
C1465*-AL-7	CGI GROUP INC		A	1	2	8,700,000	104.2930	9,073,491	8,700,000	8,700,000	0	0	0	0	4.060	4.060	MS	106,947	353,220	09/12/2014	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT		A	1	1	3,056,009	110.2990	3,370,747	3,056,009	3,056,009	0	0	0	0	5.410	5.410	MS	54,192	165,330	12/01/2004	03/03/2024
C3298@-AB-6	ALS CANADA LTD		A	1	2	950,000	103.7620	985,739	950,000	950,000	0	0	0	0	4.170	4.170	JJ	17,827	39,615	09/24/2013	07/19/2022
00080Q-AB-1	ABN AMRO BANK NV		D		3FE	7,615,803	100.9590	8,076,720	8,000,000	7,976,414	0	52,096	0	0	4.650	5.330	JD	27,900	372,000	07/09/2012	06/04/2018
00289L-AA-3	ABENGOA TRANSMISION SUR SA		D	1	2FE	4,670,156	110.5000	5,160,781	4,670,390	4,670,390	0	12	0	0	6.875	6.870	AO	54,407	320,412	04/08/2014	04/30/2043
00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO		D		2FE	472,696	110.0000	522,500	475,000	473,927	0	235	0	0	5.875	5.940	JD	1,395	27,906	12/05/2011	12/13/2021
00388W-AC-5	TAQA ABU DHABI NATIONAL		D		2FE	698,258	102.8750	720,125	700,000	698,474	0	143	0	0	4.375	4.400	JD	766	30,625	06/15/2016	06/22/2026
00507U-AH-4	ALLERGAN FUNDING SCS		D	1,2	2FE	14,834,100	108.2200	16,233,000	15,000,000	14,843,443	0	2,837	0	0	4.850	4.920	JD	32,333	727,500	06/10/2014	06/15/2044
00507U-AU-5	ALLERGAN FUNDING SCS		D	1,2	2FE	316,337	106.6390	339,112	318,000	316,414	0	28	0	0	4.750	4.780	MS	4,448	15,105	03/03/2015	03/15/2045
009279-AC-4	AIRBUS GROUP SE		D	1,2	1FE	6,518,754	106.2080	7,009,728	6,600,000	6,519,790	0	1,036	0	0	3.950	4.020	AO	58,658	130,350	04/05/2017	04/10/2047
013822-AB-7	ALCOA NEDERLAND HOLDING BV		D	1,2	3FE	204,000	112.0960	224,192	200,000	203,503	0	(398)	0	0	7.000	6.670	MS	3,539	14,156	09/23/2016	09/30/2026
01609W-AU-6	ALIBABA GROUP HOLDING LTD		D	1,2	1FE	2,995,890	102.8980	3,086,967	3,000,000	2,995,899	0	9	0	0	4.000	4.010	JD	8,333	0	11/29/2017	12/06/2037
016234-AA-4	ALICORP SA		D		2FE	4,991,800	98.0000	4,900,000	5,000,000	4,995,329	0	793	0	0	3.875	3.890	MS	54,358	193,750	03/15/2013	03/20/2023
02364W-AW-5	AMERICA MOVIL SAB DE CV		D		1FE	949,120	126.9030	1,015,228	800,000	932,586	0	(3,240)	0	0	6.125	4.890	MS	12,386	49,000	04/11/2012	03/30/2040
03512T-AA-9	ANGLOGOLD HOLDINGS PLC		D		3FE	250,460	104.5000	261,250	250,000	250,149	0	(60)	0	0	5.375	5.340	AO	2,837	13,438	07/28/2011	04/15/2020
03938L-AS-3	ARCELORMITTAL SA	LS	D		3FE	9,917,600	125.7000	12,570,000	10,000,000	10,110,178	0	2,338	0	0	7.250	7.150	MS	241,667	737,500	02/28/2011	03/01/2041
045230-04-0	TAQA ABU DHABI NATIONAL REGS		D		2FE	819,600	106.1250	849,000	800,000	804,755	0	(2,575)	0	0	6.250	5.870	MS	14,583	50,000	03/17/2011	09/16/2019
046353-AD-0	ASTRAZENECA PLC		D		1FE	15,959,316	135.8910	17,665,831	13,000,000	15,580,844	0	(81,880)	0	0	6.450	4.820	MS	246,892	838,500	04/10/2014	09/15/2037
046353-AG-3	ASTRAZENECA PLC		D		1FE	16,275,329	101.8640	16,557,995	16,255,000	16,273,799	0	(466)	0	0	4.000	3.990	MS	186,029	650,200	01/09/2013	09/18/2042
046353-AM-0	ASTRAZENECA PLC	LS	D		2FE	2,465,050	109.1410	2,728,525	2,500,000	2,466,297	0	601	0	0	4.375	4.460	MN	13,672	109,375	11/10/2015	11/16/2045
055262-A#-6	BASF SE		D	1	1FE	11,400,000	105.9220	12,075,108	11,400,000	11,400,000	0	0	0	0	3.890	3.890	JD	24,637	443,460	12/11/2013	12/11/2025
05541V-AF-3	BG ENERGY CAPITAL PLC		D		1FE	3,439,940	119.3030	4,175,605	3,500,000	3,446,084	0	1,122	0	0	5.125	5.230	AO	37,868	179,375	10/06/2011	10/15/2041
055451-AH-1	BHP BILLITON FINANCE (USA) LTD		D		1FE	5,637,500	105.4040	5,270,200	5,000,000	5,100,195	0	(76,058)	0	0	6.500	4.820	AO	81,250	325,000	08/12/2009	04/01/2019
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		D		1FE	1,080,306	122.4480	1,224,480	1,000,000	1,075,783	0	(1,538)	0	0	5.000	4.500	MS	12,639	50,000	11/19/2014	09/30/2043
055451-AW-8	BHP BILLITON FINANCE (USA) LTD		D	1,2	2FE	700,000	108.4260	758,982	700,000	700,000	0	0	0	0	6.250	6.250	AO	8,750	43,750	10/14/2015	10/19/2075
055451-AX-6	BHP BILLITON FINANCE (USA) LTD		D	1,2	2FE	1,400,000	116.9070	1,636,698	1,400,000	1,400,000	0	0	0	0	6.750	6.750	AO	18,900	94,500	10/14/2015	10/19/2075
05565A-DW-0	BNP PARIBAS SA	LS	D	1,2	2FE	7,500,000	99.8770	7,490,775	7,500,000	7,500,000	0	0	0	0	5.125	5.120	MN	49,115	0	11/07/2017	12/31/2049
05565Q-BZ-0	BP CAPITAL MARKETS PLC		D		1FE	1,500,000	102.6070	1,539,105	1,500,000	1,500,000	0	0	0	0	3.245	3.240	MN	7,436	48,675	05/02/2012	05/06/2022
05565Q-DA-3	BP CAPITAL MARKETS PLC		D		1FE	200,000	103.7810	207,562	200,000	200,000	0	0	0	0	3.506	3.500	MS	2,026	7,012	03/12/2015	03/17/2025
05890M-AA-1	BANCO DE CREDITO E INVERSIONES-SD		D		1FE	1,481,535	97.6300	1,464,450	1,500,000	1,481,898	0	363	0	0	3.500	3.640	AO	11,521	0	10/05/2017	10/12/2027
05964H-AD-7	BANCO SANTANDER SA		D		2FE	3,500,000	100.5530	3,519,355	3,500,000	3,500,000	0	0	0	0	2.552	2.550	FMAN	9,678	7,630	10/17/2017	02/23/2023
06631P-9A-8	BARCLAYS BANK PLC		D		3FE	893,755	48.2240	10,639,854	22,063,400	893,755	0	0	0	0	1.687	42.030	FA	269,284	792,385	04/28/2000	01/01/9999
06849A-AB-5	ABX FINANCING COMPANY 144A		D		2FE	19,817,038	128.8780	24,486,822	19,000,000	19,696,497	0	(20,554)	0	0	6.350	6.010	AO	254,706	1,206,500	12/08/2010	10/15/2036
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY		D		2FE	2,945,774	124.3890	3,109,725	2,500,000	2,895,769	0	(10,160)	0	0	5.950	4.770	AO	31,403	148,750	07/09/2012	10/15/2039
08861J-AA-7	BHARTI AIRTEL INTERNATIONAL (NETHE		D		2FE	616,974	106.2660	637,600	600,000	610,962	0	(1,822)	0	0	5.125	4.720	MS	9,396	30,750	06/19/2014	03/11/2023
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L		D	1	1FE	200,000	104.6020	209,204	200,000	200,000	0	0	0	0	4.080	4.080	JAJO	1,904	5,100	02/22/2017	04/07/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D		2FE	48,867,655	149.1900	55,349,857	37,100,000	46,062,072	0	(538,815)	0	0	9.125	6.350	JD	150,461	3,339,000	07/09/2012	12/15/2030
11102A-AA-9	BRITISH TELECOMMUNICATIONS PLC		D		2FE	1,874,893	100.1300	1,602,080	1,600,000	1,602,065	0	(52,715)	0	0	5.950	2.580	JJ	43,898	95,200	07/09/2012	01/15/2018
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP		D	1	1FE	3,282,136	102.8330	3,375,119	3,282,136	3,282,136	0	0	0	0	4.500	4.500	FMAN	22,975	147,696	06/10/2013	11/05/2020
12563U-AB-3	CK HUTCHISON INTERNATIONAL (17) LT		D		1FE	2,238,345	100.0000	2,250,000	2,250,000	2,239,074	0	729	0	0	3.500	3.560	AO	18,813	39,375	03/30/2017	04/05/2027
12621V-AB-1	CNOOC FINANCE (2011) LTD.		D		1FE	10,015,300	124.4800	12,448,000	10,000,000	10,013,608	0	(287)	0	0	5.750	5.730	JJ	247,569	575,000	01/24/2011	01/26/2041
151191-BA-0	CELULOSA ARAUCO Y CONSTITUCION SA		D	1,2	2FE	2,806,338	98.8800	2,818,080	2,850,000	2,806,925	0	587	0	0	3.875	4.060	MN	18,099	0	10/26/2017	11/02/2027
15132H-AH-4	CENCOSUD SA		D	1,2	2FE	2,242,058	98.8750	2,224,688	2,250,000	2,242,349	0	292	0	0	4.375	4.410	JJ	44,844	0	07/12/2017	07/17/2027
15639K-AA-0	CENTRICA PLC		D	1,2	2FE	5,472,440	102.9470	5,662,085	5,500,000	5,482,705	0	2,598	0	0	4.000	4.060	AO	45,833	220,000	10/11/2013	10/16/2023
191229-AB-9	COCA-COLA ICECEK AS	LS	D	1,2	2FE	450,000	101.3750	456,188	450,000	450,000	0	0	0	0	4.215	4.210	MS	5,374	0	09/12/2017	09/19/2024
191241-AF-5	COCA-COLA FEMSA SAB DE CV		D		1FE	147,486	119.5000	179,250	150,000	147,642	0	41	0	0	5.250	5.360	MN	766	7,875	11/19/2013	11/26/2043
192714-AC-7	COLBUN SA		D	1,2	2FE	1,346,247	100.0000	1,350,000	1,350,000	1,346,342	0	95	0	0	3.950	3.980	AO	11,850	0	10/04/2017	10/11/2027
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD		D	1	2FE	1,805,000	106.9990	1,931,332	1,805,000	1,805,000	0	0	0	0	4.390	4.390	MS	20,250	79,240	09/29/2016	09/29/2036
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA		D		1FE	8,966,790	102.4810	9,223,291	9,000,000	8,967,067	0	277	0	0	3.900	3.920	JJ	164,775	0	07/06/2017	07/12/2047
218333-A*-3	CORBION NV		D	1	2	2,000,000	105.3330	2,106,660	2,000,000	2,000,000	0	0	0	0	4.170	4.170	JD	2,317	83,400	12/21/2015	12/21/2025
223030-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		D		1FE	5,884,851	137.3910	6,993,202	5,090,000	5,770,413	0	(19,034)	0	0	6.550	5.430	AO	70,383	333,395	12/08/2010	10/15/2037
225401-AE-8	CREDIT SUISSE GROUP AG		D	1,2	2FE	3,000,000	100.9460	3,028,380	3,000,000	3,000,000	0	0	0	0	2.773	2.770	MJSD	4,160	19,104	09/11/2017	12/14/2023
22541H-CC-4	CREDIT SUISSE NEY YORK		D		2FE	4,489,402	100.4210	4,217,682	4,200,000	4,207,078	0	(56,946)	0	0	6.000	4.580	FA	95,200	252,000	07/09/2012	02/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225460-AC-1	CREDIT SUISSE (NEW MTN		D		1FE	5,152,900	104.7670	5,238,350	5,000,000	5,034,866	0	(20,450)	0	0	5.300	4.820	FA	101,583	265,000	07/12/2011	08/13/2019
23330J-AA-9	DP WORLD LTD 144A		D		2FE	526,387	123.1250	615,625	500,000	524,604	0	(709)	0	0	6.850	6.380	JJ	17,030	34,250	05/22/2014	07/02/2037
24668P-AE-7	DELHAIZE AMERICA INC.	LS	D		2FE	2,545,286	117.8900	3,012,090	2,555,000	2,546,357	0	182	0	0	5.700	5.720	AO	36,409	145,635	10/08/2010	10/01/2040
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		D		3FE	99,500	101.2990	101,299	100,000	99,514	0	14	0	0	5.000	5.070	AO	1,292	0	09/14/2017	10/01/2025
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		D		2FE	4,544,708	149.5620	5,533,794	3,700,000	4,320,579	0	(31,058)	0	0	8.750	6.730	JD	14,389	323,750	02/12/2009	06/15/2030
25156P-AL-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		D		2FE	2,538,397	102.9370	2,161,677	2,100,000	2,149,359	0	(75,825)	0	0	6.750	2.980	FA	51,581	141,750	07/09/2012	08/20/2018
25243Y-AP-4	DIAGEO CAPITAL PLC		D		1FE	4,494,168	106.1960	4,460,232	4,200,000	4,293,539	0	(34,403)	0	0	4.828	3.890	JJ	93,502	202,776	07/11/2011	07/15/2020
25243Y-AV-1	DIAGEO CAPITAL PLC		D	1,2	1FE	5,911,980	104.6920	6,281,521	6,000,000	5,919,875	0	1,813	0	0	3.875	3.950	AO	40,042	232,500	04/24/2013	04/29/2043
256853-AB-8	DOLPHIN ENERGY LTD	LS	D		1FE	518,444	108.5000	490,420	452,000	489,027	0	(8,632)	0	0	5.500	3.270	JD	1,105	24,860	06/10/2014	12/15/2021
268270-AA-3	E.CL S.A.		D		2FE	4,535,000	108.0000	4,320,000	4,000,000	4,226,501	0	(69,275)	0	0	5.625	3.630	JJ	103,750	225,000	03/21/2013	01/15/2021
26876F-AA-0	ENN ENERGY HOLDINGS LTD		D		2FE	221,880	108.5000	233,275	215,000	217,832	0	(745)	0	0	6.000	5.560	MN	1,720	12,900	09/20/2011	05/13/2021
268789-AB-0	E.ON INTERNATIONAL FINANCE BV 144A		D		2FE	8,619,347	132.5610	9,279,270	7,000,000	8,412,352	0	(41,820)	0	0	6.650	5.000	AO	78,876	465,500	07/09/2012	04/30/2038
279158-AB-5	ECOPETROL SA		D		2FE	3,014,838	107.1250	2,726,331	2,545,000	2,653,921	0	(65,724)	0	0	7.625	4.740	JJ	85,169	194,056	10/25/2011	07/23/2019
279158-AE-9	ECOPETROL SA		D		2FE	895,266	120.3750	1,083,375	900,000	895,486	0	58	0	0	7.375	7.410	MS	18,991	66,375	09/11/2013	09/18/2043
279158-AJ-8	ECOPETROL SA		D		2FE	90,396	102.5000	93,275	91,000	90,423	0	8	0	0	5.875	5.920	MN	490	5,346	05/20/2014	05/28/2045
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACI		D	2	2FE	209,500	104.8800	209,760	200,000	206,390	0	(911)	0	0	4.875	4.240	AO	1,652	9,750	06/20/2014	10/30/2024
29246N-AA-0	EMPRESA DE ENERGIA DE BOGOTA SA ES		D	1,2	2FE	1,835,000	101.8750	1,869,406	1,835,000	1,835,000	0	0	0	0	6.125	6.120	MN	15,922	112,394	11/03/2011	11/10/2021
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS		D		1FE	806,075	109.6340	904,485	825,000	806,330	0	256	0	0	5.000	5.150	JJ	17,875	20,625	01/18/2017	01/25/2047
29266M-AF-6	ENERGY EAST CORPORATION		D		2FE	2,018,071	130.8470	2,616,940	2,000,000	2,015,788	0	(422)	0	0	6.750	6.670	JJ	62,250	135,000	12/08/2010	07/15/2036
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1,2	3FE	250,500	102.2450	255,613	250,000	250,461	0	(39)	0	0	5.125	5.080	MN	1,637	6,513	05/09/2017	05/15/2024
31572U-AE-6	FIBRIA OVERSEAS FINANCE LTD		D		2FE	382,313	107.1250	412,431	385,000	383,131	0	241	0	0	5.250	5.340	MN	2,751	20,213	05/07/2014	05/12/2024
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD	LS	D		2FE	701,256	107.1250	762,730	712,000	702,042	0	786	0	0	5.500	5.700	JJ	17,840	19,580	01/11/2017	01/17/2027
35177P-AL-1	ORANGE		D		2FE	2,411,761	150.8380	2,828,213	1,875,000	2,278,700	0	(18,970)	0	0	9.000	6.520	MS	56,250	168,750	02/12/2009	03/01/2031
36120P-AC-7	GTL TRADE FINANCE INC		D	1,2	2FE	806,800	108.3800	867,040	800,000	806,510	0	(86)	0	0	7.250	7.180	AO	12,083	58,000	04/14/2014	04/16/2044
36728K-AA-8	GAS NATURAL DE LIMA		D		2FE	2,000,000	103.3750	2,067,500	2,000,000	2,000,000	0	0	0	0	4.375	4.370	AO	21,875	87,500	03/21/2013	04/01/2023
368266-AF-9	GAZ CAPITAL (GAZPROM)		D		3FE	1,093,146	110.6250	1,319,756	1,193,000	1,148,182	0	8,770	0	0	6.510	7.570	MS	24,594	77,664	03/01/2007	03/07/2022
368266-AH-5	GAZ CAPITAL SA		D		3FE	454,793	123.3750	608,239	493,000	459,903	0	683	0	0	7.288	7.960	FA	13,474	35,930	08/08/2007	08/16/2037
38060A-AA-2	GOLD FIELDS OROGEN HOLDING BVI LTD		D		3FE	344,993	102.2500	388,550	380,000	365,064	0	4,774	0	0	4.875	6.440	AO	4,323	18,525	07/28/2011	10/07/2020
40049J-AZ-0	GRUPO TELEVISA SA		D		2FE	1,419,379	122.6680	1,486,736	1,212,000	1,397,940	0	(4,310)	0	0	6.625	5.420	JJ	37,025	80,295	11/06/2013	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB		D	1,2	2FE	193,068	101.7500	203,500	200,000	193,430	0	106	0	0	5.000	5.220	MN	1,333	10,000	05/08/2014	05/13/2045
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1,2	2FE	3,292,608	101.0000	3,333,000	3,300,000	3,292,624	0	16	0	0	4.700	4.710	MN	21,973	0	11/07/2017	11/10/2047
404280-AJ-8	HSBC HOLDINGS PLC		D		1FE	9,110,950	136.6920	12,370,626	9,050,000	9,104,078	0	(1,441)	0	0	6.800	6.740	JD	51,283	615,400	12/08/2010	06/01/2038
404280-BL-2	HSBC HOLDINGS PLC		D	1,2	2FE	900,000	104.2500	938,250	900,000	900,000	0	0	0	0	6.000	6.000	MN	5,850	27,000	05/15/2017	01/01/9999
40637C-A*-1	HALMA PLC		D	1	2	750,000	99.7600	748,200	750,000	750,000	0	0	0	0	2.530	2.530	JJ	9,224	18,975	01/06/2016	01/06/2021
40637C-A@-9	HALMA PLC		D	1	2	750,000	100.2480	751,860	750,000	750,000	0	0	0	0	2.960	2.960	JJ	10,792	22,200	01/06/2016	01/06/2023
423012-AE-3	HEINEKEN N.V.		D		2FE	3,438,785	102.8400	3,599,400	3,500,000	3,444,842	0	1,267	0	0	4.000	4.100	AO	35,000	140,000	10/02/2012	10/01/2042
44841P-AA-3	HUTCHISON WHAMPOA LTD 144A		D		1FE	327,934	106.2500	349,563	329,000	328,816	0	133	0	0	7.625	7.670	AO	5,714	25,086	04/06/2009	04/09/2019
44930#-AD-1	ICL ISRAEL CHEMICALS LTD		D	1	2	5,900,000	103.2460	6,091,514	5,900,000	5,900,000	0	0	0	0	4.550	4.550	JJ	123,785	277,300	01/15/2014	01/15/2021
44930#-AE-9	ICL ISRAEL CHEMICALS LTD		D	1	2	11,000,000	107.3400	11,807,400	11,000,000	11,000,000	0	0	0	0	5.160	5.160	JJ	261,727	584,100	01/15/2014	01/15/2024
44962L-AA-5	IHS MARKIT LTD		D	1,2	3FE	808,125	108.2740	866,200	800,000	805,166	0	(980)	0	0	5.000	4.840	MN	6,667	40,000	10/22/2014	11/01/2022
45662N-A*-4	INFINEON TECHNOLOGIES AG		D	1	2	1,000,000	102.8120	1,028,120	1,000,000	1,000,000	0	0	0	0	3.940	3.940	AO	9,412	39,400	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG		D	1	2	2,000,000	103.5700	2,071,400	2,000,000	2,000,000	0	0	0	0	4.100	4.100	AO	19,589	82,000	04/05/2016	04/05/2026
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2FE	615,894	98.6250	616,406	625,000	615,931	0	37	0	0	3.750	3.920	JJ	1,107	0	12/07/2017	01/14/2028
456829-AB-6	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2FE	721,350	96.1250	720,938	750,000	721,373	0	23	0	0	4.875	5.120	JJ	1,727	0	12/07/2017	01/14/2048
456837-AH-6	ING GROEP NV		D		1FE	2,247,053	104.5170	2,351,633	2,250,000	2,247,237	0	185	0	0	3.950	3.960	MS	22,713	44,438	03/21/2017	03/29/2027
460599-AA-1	INTERNATIONAL GAME TECHNOLOGY		D	1,2	3FE	426,600	104.1340	442,570	425,000	425,704	0	(327)	0	0	5.625	5.530	FA	9,031	23,906	02/10/2015	02/15/2020
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		D	1,2	3FE	493,775	107.8270	528,352	490,000	492,283	0	(548)	0	0	6.250	6.100	FA	11,569	30,625	02/10/2015	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		D	1,2	3FE	384,750	112.1860	426,311	380,000	383,594	0	(425)	0	0	6.500	6.320	FA	9,331	24,700	02/09/2015	02/15/2025
461127-E*-9	INTERTEK FINANCE PLC		D	1	2	1,500,000	104.9690	1,574,535	1,500,000	1,500,000	0	0	0	0	4.050	4.050	AO	14,850	60,750	10/03/2014	10/03/2026
46128M-AC-5	INVERSIONES CMPC SA 144A		D		2FE	262,660	106.7500	282,888	265,000	264,454	0	271	0	0	6.125	6.240	MN	2,525	16,231	10/29/2009	11/05/2019
46128M-AJ-0	INVERSIONES CMPC SA		D		2FE	747,293	102.1250	765,938	750,000	747,456	0	163	0	0	4.375	4.420	AO	7,930	16,406	03/30/2017	04/04/2027
49989A-AB-5	KOC HOLDING AS	LS	D	1,2	2FE	3,717,563	104.9000	3,933,750	3,750,000	3,724,769	0	4,097	0	0	5.250	5.400	MS	57,969	196,875	03/09/2016	03/15/2023
50066A-AD-5	KOREA GAS CORPORATION		D		1FE	1,470,945	142.2500	2,133,750	1,500,000	1,473,297	0	459	0	0	6.250	6.390	JJ	41,927	93,750	01/12/2012	01/20/2042
50066A-AJ-2	KOREA GAS CORPORATION		D		1FE	598,944	101.0230	606,141	600,000	599,169	0	94	0	0	3.500	3.520	JJ	9,333	21,000	07/14/2015	07/21/2025
50066A-AM-5	KOREA GAS CORPORATION		D		1FE	3,740,250	98.5000	3,693,750	3,750,000	3,741,068	0	818	0	0	2.750	2.800	JJ	46,120	0	07/13/2017	07/20/2022
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		D		2FE	2,161,968	116.4320	2,561,504	2,200,000	2,164,581	0	626	0	0	5.250	5.360	JJ	53,258	115,500	12/03/2013	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		D	1,2	2FE	650,802	111.9220	671,532	600,000	648,066	0	(1,000)	0	0	4.875	4.350	MS	8,613	29,250	02/17/2015	03/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	1,2	1FE	2,000,000	99.1910	1,983,820	2,000,000	2,000,000	0	0	0	0	3.574	3.570	MN	10,722	0	10/31/2017	11/07/2028
549876-AA-8	LUKOIL INTL FINANCE BV 144A		D		2FE	480,000	112.8750	541,800	480,000	480,000	0	0	0	0	6.656	6.650	JD	2,130	31,949	05/31/2007	06/07/2022
549876-AD-2	LUKOIL INTERNATIONAL FINANCE BV 144A		D		2FE	1,120,135	107.7500	1,217,575	1,130,000	1,127,609	0	1,170	0	0	7.250	7.370	MN	12,744	81,925	10/29/2009	11/05/2019
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	LS	D	1,2	2FE	1,500,580	105.4020	1,686,448	1,600,000	1,502,469	0	821	0	0	4.625	4.980	FA	25,694	74,000	09/28/2015	02/26/2055
553799-AE-7	MU FINANCE PLC		D	1	1FE	3,200,000	104.1330	3,332,256	3,200,000	3,200,000	0	0	0	0	3.790	3.790	FA	50,533	121,280	06/26/2015	06/26/2027
55608J-AJ-7	MACQUARIE GROUP LTD		D	1,2	1FE	4,500,000	99.9460	4,497,570	4,500,000	4,500,000	0	0	0	0	2.460	2.460	FMAN	10,458	0	11/20/2017	11/28/2023
59284B-AD-0	MEXICHEM SAB DE CV		D		2FE	838,550	115.3750	923,000	800,000	838,130	0	(639)	0	0	6.750	6.350	MS	15,300	54,000	10/20/2016	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV	LS	D		2FE	1,882,300	103.3750	1,964,125	1,900,000	1,882,787	0	317	0	0	5.875	5.940	MS	32,247	111,625	10/20/2016	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV	LS	D	1,2	2FE	892,674	99.3750	894,375	900,000	892,841	0	167	0	0	4.000	4.090	AO	8,700	0	09/27/2017	10/04/2027
59284M-AA-2	MEXICO CITY AIRPORT TRUST		D	1,2	2FE	2,252,387	102.7030	2,310,829	2,250,000	2,252,192	0	(185)	0	0	4.250	4.230	AO	16,203	103,859	09/26/2016	10/31/2026
59284M-AC-8	MEXICO CITY AIRPORT TRUST	LS	D	1,2	2FE	1,192,716	98.7500	1,185,000	1,200,000	1,192,900	0	184	0	0	3.875	3.940	AO	13,046	0	09/13/2017	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1,2	2FE	1,043,679	98.7500	1,036,875	1,050,000	1,043,679	0	0	0	0	5.500	5.540	JJ	16,202	0	09/13/2017	07/31/2047
60688X-AU-4	MIZUHO BANK LTD		D		1FE	498,980	100.7500	503,750	500,000	499,230	0	93	0	0	3.200	3.220	MS	4,222	16,000	03/19/2015	03/26/2025
62856R-AB-1	MYRIAD INTERNATIONAL HLDG BV		D		2FE	219,500	107.6250	215,250	200,000	208,615	0	(3,141)	0	0	6.000	4.190	JJ	5,433	12,000	04/29/2014	07/18/2020
62983P-AA-3	NAKILAT INC 144A		D	2	1FE	132,478	116.7500	145,000	135,803	135,803	0	602	0	0	6.067	7.060	JD	24	13,196	04/19/2007	12/31/2033
62983P-AB-1	NAKILAT INC 144A		D	2	1FE	868,019	116.2270	1,018,048	875,910	867,961	0	(1,837)	0	0	6.267	6.400	JD	152	82,340	04/19/2007	12/31/2033
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		D	1,2	2FE	4,995,550	99.9940	4,999,700	5,000,000	4,995,594	0	44	0	0	4.125	4.130	AO	41,823	0	10/11/2017	10/18/2032
65504L-AG-2	NOBLE HOLDING INTERNATIONAL LTD		D		5FE	9,625,000	68.2500	9,555,000	14,000,000	9,676,851	0	51,851	0	0	6.050	9.320	MS	282,333	847,000	01/31/2011	03/01/2041
675758-AF-3	ODEBRECHT FINANCE LTD		D	1,2	5FE	523,250	32.5000	523,250	1,610,000	523,250	0	0	426,650	0	7.500	12.860	MJSD	5,702	120,750	11/04/2011	12/31/2049
68278#-AB-4	ARRIUM LTD PRVT		D	1	6	0	2.2430	0	1	0	0	0	0	0	0.000	0.000	JJ	0	0	07/09/2008	07/09/2018
69353U-AA-9	PPL WEM HOLDINGS PLC		D	1,2	2FE	999,750	107.0950	1,070,950	1,000,000	999,910	0	24	0	0	5.375	5.370	MN	8,958	53,750	04/18/2011	05/01/2021
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV	LS	D		3FE	257,373	89.3750	268,125	300,000	259,108	0	597	0	0	5.625	6.750	MN	1,922	16,875	11/19/2014	05/20/2043
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV	LS	D		3FE	1,165,924	98.8750	1,271,533	1,286,000	1,210,742	0	11,656	0	0	4.375	5.650	MN	6,408	56,263	11/19/2014	05/20/2023
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	LS	D		3FE	55,533	103.8750	58,170	56,000	55,552	0	6	0	0	7.250	7.310	MS	1,173	4,060	03/10/2014	03/17/2044
716564-AA-7	PETROLEOS DEL PERU SA	LS	D		2FE	3,122,200	101.1250	3,160,156	3,125,000	3,122,270	0	70	0	0	4.750	4.750	JD	4,948	74,219	06/21/2017	06/19/2032
759470-A@-6	RELIANCE INDUSTRIES LTD PRVT		D	1	2	5,000,000	102.7720	5,138,600	5,000,000	5,000,000	0	0	0	0	6.610	6.610	MS	94,560	330,500	09/12/2006	09/18/2018
759470-AX-5	RELIANCE INDUSTRIES LTD		D		2FE	2,475,000	98.8750	2,447,156	2,475,000	2,475,000	0	0	0	0	3.667	3.660	MN	7,815	0	11/20/2017	11/30/2027
767201-AD-8	RIO TINTO FINANCE (USA) LTD		D		1FE	7,947,092	132.3390	10,587,120	8,000,000	7,962,610	0	2,308	0	0	7.125	7.180	JJ	262,833	570,000	06/24/2008	07/15/2028
77819R-AA-7	ROSNEFT OIL COMPANY		D		3FE	1,450,876	101.0000	2,020,000	2,000,000	1,636,922	0	67,730	0	0	4.199	9.560	MS	26,827	83,990	01/09/2013	03/06/2022
780097-BF-7	ROYAL BANK OF SCOTLAND GROUP PLC	LS	D	1,2	2FE	3,000,000	101.2400	3,037,200	3,000,000	3,000,000	0	0	0	0	2.885	2.880	FMAN	11,303	41,682	05/10/2017	05/15/2023
780641-AH-9	KONINKLIJKE KPN NV		D		2FE	3,300,866	137.8950	3,585,270	2,600,000	3,138,254	0	(27,420)	0	0	8.375	6.020	AO	54,438	217,750	12/08/2010	10/01/2030
80105N-AG-0	SANOFI-AVENTIS SA		D		1FE	1,435,152	105.2540	1,526,183	1,450,000	1,444,506	0	1,552	0	0	4.000	4.120	MS	14,822	58,000	03/22/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING AG 144A		D		4FE	123,685	105.0000	168,000	160,000	129,854	0	905	0	0	7.500	9.980	JD	533	12,000	08/21/2006	06/15/2032
806213-AD-6	SCENTRE GROUP TRUST 1		D	1,2	1FE	348,950	98.5160	344,806	350,000	349,185	0	90	0	0	3.250	3.280	AO	1,991	11,375	04/21/2015	10/28/2025
80685P-AA-6	SCHLUMBERGER NORGE AS		D	1,2	1FE	6,183,600	104.5990	6,275,940	6,000,000	6,062,413	0	(20,732)	0	0	4.200	3.800	JJ	116,200	252,000	07/11/2011	01/15/2021
81180W-AR-2	SEAGATE HDD CAYMAN		D	1,2	2FE	1,246,475	95.6300	1,195,375	1,250,000	1,247,111	0	236	0	0	4.875	4.900	JD	5,078	60,938	05/11/2015	06/01/2027
81727T-AA-6	SENSATA TECHNOLOGIES BV		D	1,2	3FE	215,000	108.7720	233,860	215,000	215,000	0	0	0	0	6.250	6.250	FA	5,076	13,438	11/12/2015	02/15/2026
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV		D		1FE	11,467,227	103.6420	11,400,620	11,000,000	11,118,870	0	(67,334)	0	0	4.300	3.580	MS	130,075	473,000	07/09/2012	09/22/2019
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	LS	D		1FE	19,644,107	127.4440	19,116,749	15,000,000	19,058,806	0	(115,971)	0	0	5.500	3.700	MS	220,000	825,000	07/09/2012	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV		D		1FE	1,270,185	99.7630	1,496,445	1,500,000	1,287,726	0	4,574	0	0	3.625	4.590	FA	19,635	54,375	11/25/2013	08/21/2042
82620K-AF-0	SIEMENS FINANCIERINGSMAATCHAPPIJ N		D		1FE	6,948,060	112.0410	7,842,870	7,000,000	6,950,352	0	914	0	0	4.400	4.440	MN	29,089	308,000	05/18/2015	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1FE	9,715,388	109.5220	10,678,396	9,750,000	9,715,854	0	466	0	0	4.200	4.220	MS	119,438	204,750	03/07/2017	03/16/2047
82655A-AC-7	SIGMA ALIMENTOS SA	LS	D	1,2	2FE	1,796,346	101.0000	1,818,000	1,800,000	1,796,855	0	310	0	0	4.125	4.150	MN	12,169	74,250	04/25/2016	05/02/2026
853254-AX-8	STANDARD CHARTERED PLC		D		1FE	548,504	98.1380	539,759	550,000	548,863	0	136	0	0	3.200	3.230	AO	3,618	17,600	04/13/2015	04/17/2025
85771P-AC-6	STATOIL ASA		D		1FE	5,678,963	121.1490	5,694,003	4,700,000	5,568,635	0	(23,672)	0	0	5.100	3.860	FA	89,222	239,700	12/12/2012	08/17/2040
85771P-AL-6	STATOIL ASA		D		1FE	2,496,500	104.4680	2,611,700	2,500,000	2,496,811	0	72	0	0	3.950	3.950	MN	12,618	98,750	05/08/2013	05/15/2043
85771P-AQ-5	STATOIL ASA		D		1FE	5,969,760	117.3890	7,043,340	6,000,000	5,971,837	0	539	0	0	4.800	4.830	MN	42,400	288,000	11/05/2013	11/08/2043
859152-E*-7	STERIS CORPORATION		D	1	2	2,000,000	100.6340	2,012,680	2,000,000	2,000,000	0	0	0	0	3.450	3.450	MN	8,817	69,000	05/15/2015	05/15/2025
859152-E@-5	STERIS CORPORATION		D	1	2	2,000,000	100.3020	2,006,040	2,000,000	2,000,000	0	0	0	0	3.550	3.550	MN	9,072	71,000	05/15/2015	05/15/2027
865622-AY-0	SUMITOMO MITSUI BANKING CORP		D		1FE	1,032,019	99.9860	1,034,855	1,035,000	1,034,971	0	614	0	0	1.500	1.560	JJ	7,029	15,525	01/10/2013	01/18/2018
865622-BJ-2	SUMITOMO MITSUI BANKING CORPORATIO		D		1FE	2,113,237	105.4430	2,235,392	2,120,000	2,115,611	0	633	0	0	3.950	3.980	JJ	39,777	83,740	01/07/2014	01/10/2024
86960B-AR-3	SVENSKA HANDELSBANKEN AB		D		1FE	1,023,965	98.9880	1,014,627	1,025,000	1,024,080	0	115	0	0	1.950	1.980	MS	6,274	0	08/30/2017	09/08/2020
874246-AB-7	TALENT YIELD INVESTMENTS LTD		D		2FE	1,787,688	105.1410	1,892,544	1,800,000	1,793,998	0	1,231	0	0	4.500	4.580	AO	14,850	81,000	04/18/2012	04/25/2022
87927V-AF-5	TELECOM ITALIA CAPITAL SA		D		3FE	8,536,698	116.3290	12,796,190	11,000,000	8,849,623	0	61,398	0	0	6.375	8.660	MN	89,604	701,250	07/09/2012	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL SA		D		3FE	28,009,509	124.5490	37,364,703	30,000,000	28,237,357	0	41,336	0	0	7.200	7.800	JJ	978,000	2,160,000	06/29/2011	07/18/2036
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2FE	8,532,644	132.9930	11,636,888	8,750,000	8,512,535	0	5,937	0	0	7.045	7.310	JD	18,836	616,438	12/08/2010	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2FE	2,575,650	113.1410	2,828,525	2,500,000	2,575,050	0	(601)	0	0	5.213	5.010	MS	40,908	65,163	04/24/2017	03/08/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
87969N-AD-7	TELSTRA CORPORATION LTD		D	1,2	1FE	549,065	100.1720	550,946	550,000	549,292	0	85	0	0	3.125	3.140	AO	4,010	17,188	03/30/2015	04/07/2025
881575-AC-8	TESCO PLC 144A		D		3FE	9,849,980	109.2360	9,831,240	9,000,000	9,399,970	0	(10,566)	0	0	6.150	5.770	MN	70,725	553,500	12/08/2010	11/15/2037
88165F-AF-9	TEVA PHARMACEUTICAL FINANCE COMPAN		D		2FE	1,738,631	95.3200	1,663,334	1,745,000	1,742,264	0	648	0	0	3.650	3.690	MN	9,023	63,693	11/07/2011	11/10/2021
88166J-AA-1	TEVA PHARMACEUTICAL FINANCE COMPAN		D		2FE	1,627,456	95.3200	1,525,120	1,600,000	1,612,157	0	(2,899)	0	0	3.650	3.430	MN	8,273	58,400	04/05/2012	11/10/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	LS	D		2FE	1,496,010	82.1250	1,231,875	1,500,000	1,496,587	0	369	0	0	3.150	3.180	AO	11,813	56,438	07/18/2016	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	LS	D		2FE	4,876,370	75.8360	4,095,144	5,400,000	4,884,152	0	7,483	0	0	4.100	4.690	AO	55,350	264,450	02/15/2017	10/01/2046
89152U-AB-8	TOTAL CAPITAL SA		D		1FE	2,966,940	106.6870	3,200,610	3,000,000	2,987,163	0	2,913	0	0	4.250	4.360	JD	5,667	127,500	12/08/2009	12/15/2021
89387Y-AA-9	TGI INTERNATIONAL LTD		D	1,2	2FE	214,750	102.3750	204,750	200,000	204,466	0	(1,961)	0	0	5.700	4.070	MS	3,198	11,400	05/06/2014	03/20/2022
89641U-AB-7	TRINITY ACQUISITION PLC		D		2FE	13,286,540	125.9940	15,749,295	12,500,000	13,275,141	0	(11,399)	0	0	6.125	5.660	FA	289,236	673,750	03/01/2017	08/15/2043
90261X-FA-5	UBS AG STAMFORD CT		D		1FE	2,230,839	101.1880	2,023,760	2,000,000	2,013,823	0	(42,798)	0	0	5.750	3.520	AO	21,083	115,000	07/09/2012	04/25/2018
90320M-AA-3	UPCB FINANCE IV LTD		D	1,2	3FE	1,673,306	100.4160	1,676,964	1,670,000	1,672,298	0	(495)	0	0	5.375	5.330	JJ	41,390	89,763	05/13/2015	01/15/2025
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND AG		D	1,2	1FE	4,000,000	100.3350	4,013,400	4,000,000	4,000,000	0	0	0	0	2.365	2.360	FMAN	12,355	23,153	08/07/2017	08/15/2023
91911T-AE-3	VALEBZ 8 1/4 01/17/34		D		2FE	1,923,312	131.7500	2,108,000	1,600,000	1,651,387	0	(28,888)	0	0	8.250	7.890	JJ	60,133	132,000	02/15/2011	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED		D		2FE	517,048	122.6250	741,881	605,000	565,312	0	924	0	0	6.875	7.520	MN	4,622	41,594	05/08/2009	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED		D		2FE	88,739	122.8750	104,444	85,000	88,498	0	(71)	0	0	6.875	6.510	MN	828	5,844	02/10/2014	11/10/2039
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	LS	D	1,2	3FE	600,000	101.7340	610,410	600,000	600,000	0	0	0	0	5.250	5.250	JJ	14,525	31,500	03/17/2015	01/15/2026
92857W-AE-0	VODAFONE GROUP PLC		D		2FE	434,838	101.3660	506,830	500,000	496,296	0	6,544	0	0	4.625	6.030	JJ	10,663	23,125	06/27/2003	07/15/2018
92857W-AQ-3	VODAFONE GROUP PLC		D		2FE	32,564,121	125.0380	39,699,565	31,750,000	32,432,989	0	(20,892)	0	0	6.150	5.940	FA	672,571	1,952,625	12/08/2010	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	5,922,960	102.8550	6,171,300	6,000,000	5,929,663	0	1,497	0	0	4.375	4.450	FA	96,250	262,500	02/11/2013	02/19/2043
92908V-AA-9	VOTORANTIM OVERSEAS IV 144A		D		3FE	1,020,751	105.7500	1,089,225	1,030,000	1,027,930	0	1,092	0	0	6.625	6.740	MS	18,197	68,238	09/18/2009	09/25/2019
92927K-B*-2	WABCO HOLDINGS INC		B	1	2	107,285	121.1220	121,122	120,080	120,080	0	0	0	14,605	0.840	0.840	JJ	504	601	11/15/2016	11/15/2023
92936M-AD-9	WPP GROUP FINANCE 2010		D		2FE	8,380,368	108.0710	9,285,545	8,592,000	8,395,804	0	3,604	0	0	5.125	5.280	MS	139,441	440,340	06/24/2013	09/07/2042
92936M-AE-7	WPP FINANCE 2010		D		2FE	5,964,633	115.5430	6,932,580	6,000,000	5,967,326	0	346	0	0	5.625	5.660	MN	43,125	337,500	11/19/2014	11/15/2043
961214-BK-8	WESTPAC BANKING CORP		D		1FE	2,997,870	104.7250	3,141,750	3,000,000	2,999,517	0	239	0	0	4.875	4.880	MN	17,063	146,250	11/16/2009	11/19/2019
98372P-AK-4	XL CAPITAL LTD		D		2FE	10,392,193	118.1520	11,815,200	10,000,000	10,280,262	0	(22,357)	0	0	6.250	5.840	MN	79,861	625,000	07/09/2012	05/15/2027
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH		D	1	1FE	500,000	102.4430	512,215	500,000	500,000	0	0	0	0	3.410	3.410	JJ	7,388	0	07/25/2017	07/25/2024
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG		D	1	3	300,000	103.5050	310,515	300,000	300,000	0	0	0	0	4.440	4.440	AO	3,293	13,320	04/02/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG		D	1	3	700,000	107.4620	752,234	700,000	700,000	0	0	0	0	5.000	5.000	AO	8,653	35,000	04/02/2014	04/02/2024
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C		D	2	1FE	1,063,738	103.2500	1,054,254	1,021,070	1,040,491	0	(5,601)	0	0	5.298	4.040	MS	13,674	54,096	11/01/2011	09/30/2020
EF7936-05-9	ABU DHABI NATIONAL ENERGY CO		D		2FE	714,581	127.2500	897,113	705,000	713,450	0	(237)	0	0	6.500	6.380	AO	8,147	45,825	03/27/2012	10/27/2036
EH7816-69-5	GAZ CAPITAL SA REGS		D		3FE	712,070	108.0000	669,600	620,000	637,407	0	(12,284)	0	0	9.250	6.960	AO	10,833	57,350	06/16/2010	04/23/2019
EH8543-60-3	QTEL INTERNATIONAL FINANCE LTD		D		1FE	1,838,200	107.5000	1,505,000	1,400,000	1,504,974	0	(70,616)	0	0	7.875	2.540	JD	6,431	110,250	01/11/2013	06/10/2019
EH9156-35-5	EMPRESAS PUBLICAS DE MEDELLIN ESP		D		2FE	5,440,650	107.2500	4,686,825	4,370,000	4,656,697	0	(174,206)	0	0	7.625	3.320	JJ	140,690	333,213	03/13/2013	07/29/2019
EI0125-50-6	ODEBRECHT FINANCE LTD REGS		D	1,2	5FE	88,275	58.8500	88,275	150,000	88,275	0	9,233	29,233	0	7.000	18.620	AO	2,042	10,500	02/14/2011	04/21/2020
EI2041-27-1	VOTO VOTORANTIM LTD		D		3FE	264,282	108.3800	276,369	255,000	258,780	0	(1,016)	0	0	6.750	6.240	AO	4,112	17,213	08/10/2011	04/05/2021
EI3062-94-6	GRUPO BIMBO SAB DE CV		D		2FE	1,142,054	105.4090	1,159,509	1,100,000	1,119,049	0	(7,219)	0	0	4.875	4.100	JD	149	53,625	05/06/2014	06/30/2020
EI4567-62-5	CHINA OVERSEAS FINANCE (CAYMAN I L		D		2FE	2,277,660	106.6250	2,463,038	2,310,000	2,298,603	0	3,574	0	0	5.500	5.680	MN	17,999	127,050	03/17/2011	11/10/2020
EI5490-66-5	CNOOC FINANCE 2011 LTD		D		1FE	491,714	104.0000	488,800	470,000	478,049	0	(2,435)	0	0	4.250	3.650	JJ	8,600	19,975	11/01/2011	01/26/2021
EI6390-81-5	POSCO		D		2FE	1,703,184	106.6120	1,705,805	1,600,000	1,642,408	0	(11,758)	0	0	5.250	4.370	AO	17,967	84,000	04/11/2012	04/14/2021
EI6695-55-1	ENN ENERGY HOLDINGS LTD		D		2FE	492,325	108.5000	509,950	470,000	479,201	0	(2,433)	0	0	6.000	5.350	MN	3,760	28,200	11/01/2011	05/13/2021
EI7389-76-6	KOREA HYDRO & NUCLEAR POWER CO LTD		D		1FE	462,996	105.7730	475,981	450,000	455,391	0	(1,382)	0	0	4.750	4.380	JJ	9,975	21,375	11/01/2011	07/13/2021
EI9005-45-1	ABU DHABI NATIONAL ENERGY CO		D		2FE	844,145	110.0000	866,800	788,000	814,182	0	(5,867)	0	0	5.875	4.930	JD	2,315	46,295	04/04/2012	12/13/2021
EK1867-89-5	OFFICE CHERIFIEN DES PHOSPHATES SA		D		2FE	2,079,550	114.5000	2,175,500	1,900,000	2,073,201	0	(2,586)	0	0	6.875	6.170	AO	23,948	130,625	05/14/2015	04/25/2044
EK5851-40-8	ISRAEL ELECTRIC CORPORATION LTD		D		2FE	3,415,787	106.5000	3,631,650	3,410,000	3,417,008	0	(929)	0	0	5.000	4.960	MN	23,207	170,500	03/16/2016	11/12/2024
G03698-AU-0	ANGLIAN WATER SERVICES LTD		D	1	1	3,900,000	104.1220	4,060,758	3,900,000	3,900,000	0	0	0	0	3.840	3.840	AO	31,616	149,760	10/15/2013	10/15/2023
G03698-AV-8	ANGLIAN WATER SERVICES LTD		D	1	2FE	7,000,000	109.1990	7,643,930	7,000,000	7,000,000	0	0	0	0	4.990	4.990	MN	33,960	349,300	11/26/2013	11/26/2023
G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P		D	1	1FE	800,000	100.2120	801,696	800,000	800,000	0	0	0	0	3.290	3.290	AO	4,679	26,320	04/27/2016	04/27/2026
G1591#-AS-1	BRITVIC PLC		D	1	2	1,600,000	105.2140	1,683,424	1,600,000	1,600,000	0	0	0	0	4.090	4.090	FA	23,813	65,440	02/20/2014	02/20/2024
G1591#-AT-9	BRITVIC PLC		D	1	2	5,100,000	106.5960	5,436,396	5,100,000	5,100,000	0	0	0	0	4.240	4.240	FA	78,687	216,240	02/20/2014	02/20/2026
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK PLC		B	1	2FE	124,835	139.4140	139,414	135,275	135,275	0	0	0	11,710	2.620	2.620	MN	502	3,428	11/10/2016	11/10/2026
G1910#-AQ-9	COBHAM PLC		D	1	3	3,013,455	103.7080	3,111,240	3,000,000	3,011,205	0	(1,409)	0	0	4.260	4.190	AO	22,365	127,800	05/17/2016	10/28/2024
G1969#-AD-8	BALFOUR BEATTY PLC		D	1	4	887,500	91.5550	915,550	1,000,000	919,937	0	12,440	0	0	5.140	7.010	MS	16,562	51,400	03/27/2015	03/05/2023
G20448-AX-3	COMPASS GROUP PLC		D	1	1	1,817,480	104.3220	1,825,635	1,750,000	1,783,344	0	(8,198)	0	0	3.980	3.430	AO	17,413	69,650	07/31/2013	10/01/2021
G2616#-AF-8	DCC TREASURY 2014 LTD		D	1	2FE	2,800,000	107.8240	3,019,072	2,800,000	2,800,000	0	0	0	0	4.530	4.530	MN	14,093	126,840	05/21/2014	05/21/2024
G2616#-AH-4	DCC TREASURY 2014 LTD		D	1	2FE	2,700,000	110.7060	2,989,062	2,700,000	2,700,000	0	0	0	0	4.780	4.780	MS	35,133	129,060	09/23/2014	09/23/2026
G2616#-AM-3	DCC TREASURY 2014 LTD		B	1	2Z	595,825	119.8070	599,037	600,400	600,400	0	0	0	4,575	1.960	1.960	MS	3,530	0	09/13/2017	09/13/2027
G26248-AJ-2	DAIRY CREST GROUP PLC		D	1	3	2,100,000	100.6980	2,114,658	2,100,000	2,100,000	0	0	0	0	3.330	3.330	MS	19,037	69,930	03/23/2016	03/23/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G27658@-AA-0	DIONYSUS AVIATION LIMITED		D	1	2FE	1,500,000	103.1080	1,546,620	1,500,000	1,500,000	0	0	0	0	4.190	4.190	FA	26,013	62,850	08/02/2016	08/02/2021
G29568@-AK-7	ABP ACQUISITIONS UK LTD		D	1	2	4,100,000	105.4530	4,323,573	4,100,000	4,100,000	0	0	0	0	4.110	4.110	JJ	76,766	168,510	07/17/2014	07/17/2024
G29568@-AL-5	ABP ACQUISITIONS UK LTD		D	1	2	3,700,000	108.1460	4,001,402	3,700,000	3,700,000	0	0	0	0	4.410	4.410	JJ	74,333	163,170	07/17/2014	07/17/2029
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PRVT		D	1	1	15,000,000	113.8760	17,081,400	15,000,000	15,000,000	0	0	0	0	6.050	6.050	JD	40,333	907,500	12/01/2004	12/15/2023
G3646#-AA-1	FORTH PORTS LTD		D	1	2	8,100,000	109.4520	8,865,612	8,100,000	8,100,000	0	0	0	0	4.890	4.890	JD	28,607	396,090	12/05/2013	12/05/2023
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC		D	1	2	3,500,000	102.5480	3,589,180	3,500,000	3,500,000	0	0	0	0	4.520	4.520	MN	21,972	158,200	05/11/2015	05/11/2020
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		D	1	2	500,000	102.0750	510,375	500,000	500,000	0	0	0	0	4.190	4.190	MS	5,354	20,950	09/29/2016	09/29/2021
G4910#-AA-8	INTERSERVE PLC		D	1	3	500,000	45.0830	225,415	500,000	500,000	0	0	0	0	4.710	4.710	JD	785	23,550	06/19/2014	06/19/2021
G4910#-AB-6	INTERSERVE PLC		D	1	3	6,700,000	45.7990	3,068,533	6,700,000	6,700,000	0	0	0	0	5.170	5.170	JD	11,546	346,390	06/19/2014	06/19/2024
G4910#-AC-4	INTERSERVE PLC		D	1	3	6,100,000	45.0430	2,747,623	6,100,000	6,100,000	0	0	0	0	5.320	5.320	JD	10,817	324,520	06/19/2014	06/19/2026
G5560@-AB-8	LONDON LUTON AIRPORT HOLDINGS I LI		B	1	2Z	257,760	145.4950	290,990	270,550	270,550	0	0	0	12,790	3.230	3.230	FA	3,253	0	08/17/2017	08/17/2027
G5963#-AG-8	MEGGITT PLC		D	1	2	1,500,000	100.8700	1,513,050	1,500,000	1,500,000	0	0	0	0	3.310	3.310	JJ	24,135	49,650	07/06/2016	07/06/2023
G5963#-AH-6	MEGGITT PLC		D	1	2	1,000,000	101.6430	1,016,430	1,000,000	1,000,000	0	0	0	0	3.600	3.600	JJ	17,500	36,000	07/06/2016	07/06/2026
G6390@-AA-4	NAMPAK LTD		D	1	3	4,500,000	103.6630	4,664,835	4,500,000	4,500,000	0	0	0	0	4.610	4.610	MN	19,016	207,450	05/28/2013	05/28/2020
G6390@-AB-2	NAMPAK LTD		D	1	3	3,200,000	108.8770	3,484,064	3,200,000	3,200,000	0	0	0	0	5.250	5.250	MN	15,400	168,000	05/28/2013	05/28/2023
G7059#-AA-2	PHOENIX NATURAL GAS LTD		B	1	2	646,850	135.7370	678,688	676,375	676,375	0	0	0	29,525	2.120	2.120	JJ	7,010	0	07/05/2017	08/05/2024
G7332#-AB-9	ROLLS-ROYCE AND PARTNERS		D	1	1FE	3,500,000	105.3840	3,688,440	3,500,000	3,500,000	0	0	0	0	3.990	3.990	FA	54,308	139,650	10/30/2013	10/30/2023
G7332#-AC-7	ROLLS-ROYCE AND PARTNERS		D	1	1FE	4,200,000	101.9780	4,283,076	4,200,000	4,200,000	0	0	0	0	2.520	2.520	FA	42,058	99,345	10/30/2013	10/30/2020
G7332#-AD-5	ROLLS-ROYCE AND PARTNERS		D	1	1FE	5,200,000	102.9480	5,353,296	5,200,000	5,200,000	0	0	0	0	2.587	2.580	FA	53,440	126,492	10/30/2013	10/30/2023
G7332#-AG-8	ROLLS-ROYCE AND PARTNERS		D	1	1FE	2,000,000	101.0140	2,020,280	2,000,000	2,000,000	0	0	0	0	2.272	2.270	FA	18,052	42,263	04/13/2015	04/13/2027
G7332#-AH-6	ROLLS-ROYCE AND PARTNERS		D	1	1FE	500,000	100.6780	503,390	500,000	500,000	0	0	0	0	2.322	2.320	FA	4,612	10,819	04/13/2015	04/13/2030
G7770#-AC-6	SAGE GROUP PLC		D	1	2	1,922,876	101.6620	1,931,578	1,900,000	1,917,008	0	(2,821)	0	0	3.710	3.520	MN	8,028	77,539	11/17/2015	05/20/2023
G8056*-AA-7	SEVERN TRENT WATER LTD		D	1	2	3,000,000	102.5590	3,076,770	3,000,000	3,000,000	0	0	0	0	3.690	3.690	MS	36,285	110,700	03/03/2016	03/03/2027
G9284#-BD-8	VITOL FINANCE LTD		D	1	2	7,800,000	103.8060	8,096,868	7,800,000	7,800,000	0	0	0	0	4.400	4.400	JD	3,813	343,200	06/27/2013	06/27/2023
K7017#-AA-8	MERIDIAN SPIRIT APS		D	1	2	3,124,387	104.7520	3,272,858	3,124,387	3,124,387	0	0	0	0	4.130	4.130	MJSD	358	127,935	06/27/2013	08/01/2030
M2512*-AA-1	COCA COLA ICECEK		D	1	2	501,250	100.3740	501,870	500,000	500,184	0	(434)	0	0	3.420	3.320	MN	1,473	17,100	06/19/2015	05/30/2018
M2512*-AC-7	COCA COLA ICECEK		D	1	2	1,500,000	106.1300	1,591,950	1,500,000	1,500,000	0	0	0	0	4.440	4.440	MN	5,735	66,600	05/30/2013	05/30/2023
N1492@-AE-6	BOSKALIS FINANCE BV		D	1	2	1,300,000	102.1360	1,327,768	1,300,000	1,300,000	0	0	0	0	3.660	3.660	JJ	21,015	47,580	07/22/2013	07/22/2023
N6704@-AA-7	OILTANKING FINANCE BV		D	1	2	1,500,000	101.3410	1,520,115	1,500,000	1,500,000	0	0	0	0	5.540	5.520	JJ	40,627	84,600	01/05/2004	01/05/2019
N6704@-AB-5	OILTANKING FINANCE BV		D	1	2	10,000,000	103.1140	10,311,400	10,000,000	10,000,000	0	0	0	0	6.040	6.040	JJ	295,289	614,000	12/01/2004	01/05/2019
N9061#-AB-4	VTTI MLP BV		D	1	2	1,000,000	107.5000	1,075,000	1,000,000	1,000,000	0	0	0	0	4.870	4.870	JD	2,164	48,700	12/15/2015	12/15/2025
N9061@-AH-3	VTTI BV		D	1	2Z	2,500,000	100.9920	2,524,800	2,500,000	2,500,000	0	0	0	0	4.150	4.150	JD	5,188	1,000	12/13/2017	12/15/2029
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D	1	2FE	2,800,000	98.3960	2,755,088	2,800,000	2,800,000	0	0	0	0	3.280	3.280	JJ	43,114	91,840	07/13/2015	07/12/2027
Q0697#-AA-4	AUSGRID FINANCE PTY LTD		D	1	2FE	100,000	100.0240	100,024	100,000	100,000	0	0	0	0	3.500	3.500	AO	875	243	09/06/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD		D	1	2FE	100,000	99.8480	99,848	100,000	100,000	0	0	0	0	3.600	3.600	AO	900	250	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D	1	2FE	3,200,000	99.5960	3,187,072	3,200,000	3,200,000	0	0	0	0	3.750	3.750	AO	30,000	8,333	09/06/2017	10/01/2032
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD		D	1	2	5,500,000	109.6460	6,030,530	5,500,000	5,500,000	0	0	0	0	4.790	4.790	JJ	120,748	263,450	07/16/2014	07/16/2026
Q2759@-AA-7	CONSOLIDATED PRESS FINANCE LTD		D	1	2FE	2,000,000	102.2750	2,045,500	2,000,000	2,000,000	0	0	0	0	4.210	4.210	JD	3,041	84,200	06/18/2015	06/18/2022
Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LTD		D	1	2FE	3,000,000	103.9230	3,117,690	3,000,000	3,000,000	0	0	0	0	4.540	4.540	JD	4,918	136,200	06/18/2015	06/18/2025
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD		B	1	2FE	158,510	79.8550	159,710	156,430	156,430	0	0	0	(2,080)	4.305	4.300	JJ	2,899	0	07/26/2017	07/26/2027
Q3393*-AL-5	ELECTRANET PTY LTD		D	1	2	2,500,000	100.7510	2,518,775	2,500,000	2,500,000	0	0	0	0	3.440	3.440	FA	31,772	86,000	08/18/2015	08/18/2025
Q3393*-AM-3	ELECTRANET PTY LTD		D	1	2	2,500,000	100.4280	2,510,700	2,500,000	2,500,000	0	0	0	0	3.540	3.540	FA	32,696	88,500	08/18/2015	08/18/2027
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		D	1	1	2,100,000	97.5890	2,049,369	2,100,000	2,100,000	0	0	0	0	3.090	3.090	JD	3,605	64,890	06/11/2015	06/11/2027
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD		D	1	1	10,900,000	96.4920	10,517,628	10,900,000	10,900,000	0	0	0	0	3.310	3.310	FA	141,309	360,790	08/10/2016	08/10/2031
Q3915#-AB-2	FLETCHER BUILDING LIMITED PRVT		D	1	2	9,500,000	105.9330	10,063,635	9,500,000	9,500,000	0	0	0	0	6.430	6.430	MS	171,377	625,100	10/01/2007	09/20/2019
Q3915*-AD-2	FLETCHER BUILDING LIMITED		D	1	2	2,700,000	99.9840	2,699,568	2,700,000	2,700,000	0	0	0	0	3.800	3.800	JJ	45,885	106,650	07/20/2016	07/20/2028
Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD		D	1	2FE	700,000	105.8530	740,971	700,000	700,000	0	0	0	0	4.170	4.170	MS	8,352	29,190	09/18/2014	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD		D	1	2FE	2,400,000	106.8700	2,564,880	2,400,000	2,400,000	0	0	0	0	4.270	4.270	MS	29,321	102,480	09/18/2014	09/18/2026
Q3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT		D	1	2	8,500,000	106.5300	9,055,050	8,500,000	8,500,000	0	0	0	0	4.700	4.700	JD	18,865	399,500	12/15/2014	12/14/2029
Q5995#-AD-6	DOMINION OF NEW ZEALAND PRVT		D	1	2FE	5,000,000	103.8140	5,190,700	5,000,000	5,000,000	0	0	0	0	5.480	5.480	AO	47,189	274,000	12/01/2004	04/29/2019
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD		D	1	2	1,900,000	100.6240	1,911,856	1,900,000	1,900,000	0	0	0	0	3.340	3.340	AO	10,929	63,460	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D	1	2	1,500,000	100.2920	1,504,380	1,500,000	1,500,000	0	0	0	0	3.440	3.440	AO	8,887	51,600	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD		D	1	2	10,300,000	103.1820	10,627,746	10,300,000	10,300,000	0	0	0	0	3.860	3.860	MN	62,950	397,580	11/04/2015	11/04/2028
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	800,000	96.8850	775,080	800,000	800,000	0	0	0	0	3.080	3.080	MS	7,187	24,640	09/16/2016	09/16/2026
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	11,800,000	95.5350	11,273,130	11,800,000	11,800,000	0	0	0	0	3.180	3.180	MS	109,445	375,240	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	6,700,000	94.8990	6,358,233	6,700,000	6,700,000	0	0	0	0	3.330	3.330	MS	65,074	223,110	09/16/2016	09/16/2031
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	2,300,000	99.1850	2,281,255	2,300,000	2,300,000	0	0	0	0	3.800	3.800	AO	18,208	0	10/16/2017	10/16/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06646*-AA-7	NEW TERMINAL FINANCING CO PTY LTD		D	1	2	700,000	103.0850	721,595	700,000	700,000	0	0	0	0	3.730	3.730	MS	7,688	26,110	09/15/2015	09/15/2025
06646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD		D	1	2	1,300,000	103.2500	1,342,250	1,300,000	1,300,000	0	0	0	0	3.830	3.830	MS	14,660	49,790	09/15/2015	09/15/2027
Q7160#-AJ-8	ORICA LIMITED		D	1	2FE	1,400,000	106.9390	1,497,146	1,400,000	1,400,000	0	0	0	0	4.590	4.590	MS	18,386	64,260	09/18/2013	09/18/2023
Q7160#-AL-3	ORICA LIMITED		D	1	2FE	100,000	106.1490	106,149	100,000	100,000	0	0	0	0	4.330	4.330	MN	698	2,165	05/03/2017	05/03/2027
Q7397#-AS-3	VISY GMG		D	1	2FE	1,000,000	101.2720	1,012,720	1,000,000	1,000,000	0	0	0	0	3.790	3.790	JJ	17,687	37,900	07/13/2015	07/13/2027
Q7450#-AE-0	PERTH AIRPORT PTY LTD		D	1	2FE	500,000	101.5950	507,975	500,000	500,000	0	0	0	0	3.500	3.500	JJ	8,361	17,500	07/09/2015	07/09/2025
Q7450#-AF-7	PERTH AIRPORT PTY LTD		D	1	2FE	900,000	101.4620	913,158	900,000	900,000	0	0	0	0	3.600	3.600	JJ	15,480	32,400	07/09/2015	07/09/2027
Q7450#-AG-5	PERTH AIRPORT PTY LTD		D	1	2FE	700,000	101.5040	710,528	700,000	700,000	0	0	0	0	3.750	3.750	JJ	12,542	26,250	07/09/2015	07/09/2030
Q8277*-AL-5	SANTOS LIMITED PRVT		D	1	2	7,600,000	105.1500	7,991,400	7,600,000	7,600,000	0	0	0	0	6.300	6.300	FA	198,170	478,800	08/02/2007	08/02/2019
Q8277*-AM-3	SANTOS LIMITED PRVT		D	1	2	6,140,000	112.7730	6,924,262	6,140,000	6,140,000	0	0	0	0	6.450	6.450	FA	163,912	396,030	08/02/2007	08/02/2022
Q8773#-AS-5	STOCKLAND FINANCE PTY LIMITED PRVT		D	1	1	2,600,000	101.6320	2,642,432	2,600,000	2,600,000	0	0	0	0	5.980	5.980	JD	4,319	155,480	06/21/2007	06/21/2018
Q9093*-AA-9	TODD CORPORATION LTD		D	1	3	300,000	103.5370	310,611	300,000	300,000	0	0	0	0	4.380	4.380	MS	3,468	13,140	03/26/2014	03/26/2021
Q9093*-AB-7	TODD CORPORATION LTD		D	1	3	4,500,000	108.2690	4,872,105	4,500,000	4,500,000	0	0	0	0	5.070	5.070	MS	60,206	228,150	03/26/2014	03/26/2024
Q9194*-AF-6	TRANSURBAN QUEENSLAND INVEST PTY L		D	1	2FE	100,000	100.3440	100,344	100,000	100,000	0	0	0	0	3.550	3.550	JD	108	3,550	12/20/2016	12/20/2028
Q9194#-AH-0	TRANSPOWER NEW ZEALAND LTD		D	1	1	300,000	96.1050	288,315	300,000	300,000	0	0	0	0	2.910	2.910	JD	73	8,730	06/28/2016	06/28/2028
Q9389#-AF-7	VECTOR LTD		D	1	2FE	250,000	99.9030	249,758	250,000	250,000	0	0	0	0	3.490	3.490	AO	1,600	0	10/25/2017	10/25/2027
Q9389#-AG-5	VECTOR LTD		D	1	2FE	500,000	99.7200	498,600	500,000	500,000	0	0	0	0	3.590	3.590	AO	3,291	0	10/25/2017	10/25/2029
Q9396#-AK-7	VICTORIA POWER NETWORKS (FINANCE)		D	1	1	1,000,000	95.6300	956,300	1,000,000	1,000,000	0	0	0	0	2.760	2.760	AO	6,057	27,600	10/12/2016	10/12/2026
Q9396#-AL-5	VICTORIA POWER NETWORKS (FINANCE)		D	1	1	100,000	94.4700	94,470	100,000	100,000	0	0	0	0	2.860	2.860	AO	628	2,860	10/12/2016	10/12/2028
Q9582*-AA-7	WELLINGTON ELECTRICITY DISTRIBUTIO		D	1	2	100,000	101.5810	101,581	100,000	100,000	0	0	0	0	3.730	3.730	AO	777	3,730	09/16/2013	10/16/2020
Q9582*-AB-5	WELLINGTON ELECTRICITY DISTRIBUTIO		D	1	2	650,000	103.3380	671,697	650,000	650,000	0	0	0	0	4.190	4.190	AO	5,674	27,235	09/16/2013	10/16/2022
R1895#-AA-1	E-CO ENERGI HOLDING AS		D	1	1FE	22,600,000	94.6640	21,394,064	22,600,000	22,600,000	0	0	0	0	3.140	3.140	FA	268,086	709,640	08/15/2016	08/15/2031
R2284#-AJ-9	STATNETT SF		D	1	1	15,000,000	91.0390	13,655,850	15,000,000	15,000,000	0	0	0	0	2.790	2.790	MS	126,713	418,500	09/12/2016	09/12/2031
R6236*-AA-2	NORSPAN LNG VIII AS		D	1	2FE	194,217	106.4090	206,665	194,217	194,217	0	0	0	0	4.660	4.660	MS	2,288	6,241	01/18/2017	03/30/2032
T1890*-AA-8	BARILLA HOLDING SPA		D	1	2	4,750,000	104.8520	4,980,470	4,750,000	4,750,000	0	0	0	0	4.030	4.030	AO	33,499	191,425	10/28/2015	10/28/2027
T8677*-AA-2	SOGEFI SPA		D	1	3	6,600,000	106.7820	7,047,612	6,600,000	6,600,000	0	0	0	0	6.000	6.000	MJSD	33,000	396,000	05/03/2013	06/01/2023
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC		D	1	2FE	2,855,157	105.1690	3,002,740	2,855,157	2,855,157	0	0	0	0	5.010	5.010	JD	73,356	138,316	11/15/2013	12/31/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,091,496,379	XXX	6,698,110,075	5,909,417,155	6,045,182,646	0	(8,286,209)	500,672	99,405	XXX	XXX	XXX	75,135,247	280,076,125	XXX	XXX
03072S-LU-7	AMSI_03-11 AF6			4	1FM	150,247	102.9640	154,716	150,261	151,163	0	844	0	0	5.114	6.110	MON	640	7,686	11/03/2003	12/25/2033
03072S-VR-3	AMSI_04-R10 M1			4	1FM	568,011	99.5030	724,603	728,219	653,700	0	31,652	0	0	2.602	4.920	MON	368	15,586	03/20/2008	11/25/2034
04541G-BU-5	ABSHE_01-HE3 A1			4	1FM	182,964	97.9900	180,104	183,797	183,683	0	832	0	0	2.017	2.810	MON	175	2,949	12/20/2001	11/15/2031
058927-AB-0	BAFC_06-A 1A2			4	1FM	438,066	69.1040	735,952	1,064,982	110,236	0	213,364	0	0	3.632	439.060	MON	3,224	34,429	01/10/2006	02/20/2036
05946X-H9-7	BAFC_05-H 4A1			4	1FM	3,291,533	91.9300	3,101,727	3,373,987	2,610,267	0	87,184	0	0	3.375	10.000	MON	9,490	110,724	10/06/2005	11/20/2035
05946X-R2-1	BAFC_05-7 1A2			4	1FM	866,146	102.4810	972,092	948,551	507,601	0	69,244	0	0	13.415	50.720	MON	2,121	137,405	11/07/2005	11/25/2035
05946X-ZD-8	BAFC_05-F 6A1			4	1FM	1,267,285	99.3510	1,260,254	1,268,474	1,002,548	0	66,576	0	0	3.644	14.130	MON	3,852	43,437	08/26/2005	09/20/2035
05949C-GD-2	BOAMS_05-H 4A1			4	1FM	254,695	98.3610	277,559	282,182	254,085	0	21,723	0	0	3.760	8.510	MON	884	9,815	06/29/2011	09/25/2035
05949Q-BG-9	BAFC_06-2 4A1			4	1FM	840,877	123.6960	1,046,274	845,837	554,132	0	11,776	0	0	19.086	44.880	MON	2,691	176,053	02/02/2006	03/25/2036
059515-BA-3	BAFC_07-3 XPO	@		4	1FM	113,436	89.0550	193,804	217,622	48,226	0	40,372	0	0	0.000	120.350	N/A	0	0	05/29/2008	09/25/2034
05951F-CH-5	BAFC_07-1 30PO	@		4	1FM	78,787	57.5290	86,955	151,150	67,644	0	20,197	0	0	0.000	29.580	N/A	0	0	05/29/2008	01/25/2037
07386V-AB-6	BSABS_07-AC3 A2			6	6FE	224,766	11.4860	1,251,748	0	253,359	0	(49,835)	0	0	4.547	244.400	MON	41,513	407,080	03/09/2007	04/25/2037
073882-AC-6	BSARM_06-4 2A1			4	1FM	1,136,608	100.1370	1,887,120	1,884,535	1,296,158	0	130,830	0	0	3.455	16.180	MON	5,426	62,037	01/16/2007	10/25/2036
07388E-AA-4	BSABS_06-SD2 A1			4	1FM	44,892	98.9490	44,420	44,892	44,892	0	0	0	0	1.932	2.190	MON	17	657	07/03/2006	06/25/2036
07388W-AB-2	BSABS_06-AC4 A2			4	1FM	344,717	152.5390	512,847	336,207	336,251	0	(932)	0	0	26.857	24.030	MON	1,505	75,673	06/15/2006	07/25/2036
126379-AA-4	CSMC_07-4 1A1			4	2FM	2,789,536	77.4170	2,160,727	2,791,019	2,592,917	0	99,330	0	0	1.952	6.580	MON	908	45,270	05/23/2007	06/25/2037
126379-BM-7	CSMC_07-4 1A9			4	1FM	390,594	136.5870	638,924	467,778	92,894	0	78,568	0	0	18.508	633.720	MON	1,443	94,926	06/24/2008	06/25/2037
12666B-AD-7	CWL_06-22 2A3			4	1FM	18,994,076	97.6320	18,544,449	18,994,078	17,027,145	0	2,285,028	0	0	1.712	9.790	MON	6,323	250,396	11/14/2006	01/25/2034
12667F-HK-4	CWALT_04-9T1 A2			4	1FM	11,329	98.5140	11,174	11,343	11,346	0	11	0	0	1.902	2.110	MON	4	161	05/18/2004	07/25/2034
12667F-ZQ-1	CWALT_04-29CB A10			4	1FM	33,390	99.7780	33,300	33,374	31,982	0	(133)	0	0	1.827	(29.320)	MON	10	986	01/25/2006	01/25/2035
12667G-GA-5	CWALT_05-19CB A2			4	1FM	239,579	118.3950	279,847	236,366	174,737	0	8,650	0	0	13.525	27.870	MON	533	34,499	03/30/2005	06/25/2035
12667G-L7-6	CWALT_05-27 1A1			4	1FM	313,594	86.8820	272,628	313,790	234,415	0	13,893	0	0	1.823	7.440	MON	477	5,238	06/27/2005	08/25/2035
12667G-LD-3	CWALT_05-23CB A3			4	1FM	177,307	120.1560	204,883	170,513	119,788	0	7,692	0	0	15.531	35.330	MON	441	28,765	04/14/2005	07/25/2035
12667G-Y9-8	CWALT_05-38			4	2FM	649,852	97.7990	657,754	672,550	653,089	0	4,278	0	0	2.562	4.390	MON	1,402	5,417	08/09/2017	09/25/2035
12667H-AD-3	CWL_06-20 2A3			4	3FM	3,391,787	97.0730	3,391,093	3,493,311	3,405,953	0	23,124	0	0	1.702	3.350	MON	1,156	24,807	06/21/2017	04/25/2047
12668A-KU-8	CWALT_05-53T2 2A6			4	1FM	1,589,098	60.2820	1,565,094	2,596,272	1,552,948	0	119,982	15,113	0	2.052	4.370	MON	888	41,111	11/17/2005	11/25/2035
12668A-NB-7	CWALT_05-55CB 2A4			4	1FM	414,998	117.3790	482,600	411,144	298,829	0	1,968	0	0	15.311	28.070	MON	1,049	68,455	08/29/2005	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668B-CH-4	CWALT_05-77T1 1A3			4	1FM	1,519,358	56.4690	1,536,907	2,721,663	1,448,425	0	179,912	87,210	0	1.952	7.450	MON	886	42,243	12/09/2005	02/25/2036
12668B-CJ-0	CWALT_05-77T1 1A4			4	1FM	421,825	124.1950	520,027	418,717	295,998	0	(2,241)	0	0	18.143	29.990	MON	1,266	82,083	11/29/2005	02/25/2036
12668B-XG-3	CWALT_06-12CB A11			4	1FM	204,892	144.5200	293,906	203,367	134,296	0	(103)	0	0	22.391	44.030	MON	759	49,495	03/13/2006	05/25/2036
126694-2B-3	CWHL_06-10 1A5			4	1FM	732,428	151.7960	1,110,413	731,514	415,458	0	22,456	0	0	29.687	82.920	MON	3,619	238,522	03/27/2008	05/25/2036
126694-M7-0	CWHL_06-0A5 1A2			4	1FM	6,398	8.3510	5,723	68,527	0	0	(549)	0	0	1.852	0.000	MON	25	420	03/03/2006	04/25/2046
12669E-EH-5	CWHL_03-15 1A2			4	1FM	332,594	101.1870	328,771	324,913	297,185	0	17,250	0	0	9.913	16.050	MON	537	34,844	12/01/2004	06/25/2018
12669F-XP-3	CWHL_04-7 5A1			4	1FM	110,516	84.1890	110,268	130,976	109,851	0	4,562	3,757	0	2.252	(3.020)	MON	49	1,865	04/29/2004	05/25/2034
12669G-AJ-0	CWHL_04-21 A3			4	1FM	1,518,865	103.3770	1,504,859	1,455,690	1,481,793	0	(8,958)	0	0	6.000	5.510	MON	7,278	87,341	09/22/2004	11/25/2034
12669G-HY-0	CWHL_04-29 1A1			4	1FM	590,445	95.0640	561,304	590,445	590,445	0	0	0	0	2.092	3.010	MON	240	9,592	12/13/2004	02/25/2035
12669G-UX-7	CWHL_05-11 6A1			4	1FM	73,346	91.9170	76,044	82,731	73,870	0	1,779	2,544	0	2.152	3.650	MON	35	1,398	02/16/2005	03/25/2035
161546-JH-0	CFAB_04-2 1A5			4	1FM	3,091,300	100.6880	3,182,629	3,160,851	3,121,486	0	3,761	0	0	5.145	5.320	MON	13,553	163,149	06/17/2004	02/25/2035
16165M-AD-0	CFLX_06-2 A2B			4	1FM	693,597	90.7370	629,351	693,597	606,891	0	9,362	0	0	1.752	2.320	MON	236	8,868	08/16/2006	09/25/2036
17307G-E8-7	CMLTI_05-8 1A4A			4	1FM	713,703	89.6280	873,380	974,445	734,961	0	46,999	0	0	3.675	13.580	MON	2,985	31,618	11/01/2005	10/25/2035
17307G-EY-0	CMLTI_04-1 1A3 144A			4	1FM	30,457	114.4710	33,543	29,303	27,519	0	262	0	0	12.195	15.200	MON	60	3,847	08/19/2004	02/25/2031
17307G-Y7-7	CMLTI_05-12 2A2 144A			4	1FM	312,844	181.6380	639,229	351,923	210,554	0	23,424	0	0	36.980	112.130	MON	2,169	137,457	08/15/2006	08/25/2035
17311Y-AB-9	CBASS_07-CB3 A2			4	1FM	13,784,770	57.1210	7,874,280	13,785,046	6,571,172	0	485,887	0	0	3.860	8.970	MON	66,862	267,855	03/23/2007	03/25/2037
17312E-AD-8	CMLTI_07-AMC3 A2C			4	1FM	16,729,243	83.1710	13,914,043	16,729,243	5,985,495	0	1,324,634	0	0	1.802	29.020	MON	5,862	251,768	04/02/2007	03/25/2037
22540A-7C-6	CSFB_01-HE17 A1O			6	3FE	122,424	13.5580	288,678	0	0	0	0	0	0	3.461	0.000	MON	1,228	84,034	10/01/2001	01/25/2032
22540V-KN-1	CSFB_01-28 1A2			6	5FE	81,115	24.7800	554,996	0	0	0	0	0	0	6.297	0.000	MON	2,351	150,288	12/01/2004	11/25/2031
225458-2C-1	CSFB_05-8 4A1			4	1FM	1,514,256	67.5640	1,007,908	1,491,763	914,149	0	(33,448)	10,393	0	6.000	5.760	MON	7,459	89,509	09/16/2005	09/25/2035
225458-2D-9	CSFB_05-8 5A1			4	1FM	310,726	112.7870	347,689	308,269	222,930	0	(2,882)	0	0	15.256	24.730	MON	784	51,156	08/02/2005	09/25/2035
225458-5U-8	CSFB_05-9 4A1			4	1FM	193,842	127.2030	240,122	188,769	137,107	0	2,679	0	0	15.256	30.560	MON	480	31,326	09/08/2005	10/25/2035
225458-PN-2	CSFB_05-4 2A1			4	1FM	120,168	84.2970	101,299	120,168	100,528	0	3,681	2,340	0	1.952	4.120	MON	39	1,761	03/30/2005	06/25/2035
225458-X4-5	CSFB_05-8 2A1			4	1FM	8,253,240	78.9650	6,529,491	8,268,744	6,360,271	0	23,057	31,891	0	6.000	5.980	MON	41,344	496,125	02/14/2007	09/25/2035
225470-FM-0	CSFB_05-10 10A3			4	1FM	656,957	60.3970	445,830	738,154	390,977	0	(12,518)	0	0	6.000	4.350	MON	3,691	42,343	04/15/2008	11/25/2035
225470-RU-9	CSFB_05-12 3A1			4	1FM	1,022,086	44.4130	990,773	2,230,786	827,315	0	(157,946)	23,584	0	7.000	(25.990)	MON	13,011	151,818	03/23/2007	01/25/2036
225470-SE-4	CSFB_05-12 DX2			6	5FE	191,255	26.5770	346,960	0	72,624	0	(17,495)	0	0	6.000	112.730	MON	6,527	78,363	06/13/2006	01/25/2036
225470-UJ-0	CSMC_06-1 1A2			4	1FM	484,134	128.9100	788,129	611,377	320,966	0	16,569	0	0	21.988	71.070	MON	2,241	150,699	01/27/2006	02/25/2036
225470-WF-6	CSMC_06-1 DX			6	5FE	349,381	18.5550	395,145	0	225,200	0	(23,288)	0	0	5.500	37.130	MON	9,760	117,097	02/22/2006	02/25/2036
22944B-AV-0	CSMC_07-5 3A2			4	1FM	661,096	149.0970	1,075,319	721,216	485,696	0	9,459	0	0	21.591	44.190	MON	2,595	169,758	07/13/2007	08/25/2037
251510-JM-6	DBALT_05-5 1A1O			6	5FE	513,738	1.0170	526,448	0	0	0	0	0	0	0.436	0.000	MON	18,803	222,905	07/01/2008	11/25/2035
294751-DV-1	EQABS_04-1 M1			4	1FM	284,886	98.7720	281,389	284,886	284,886	0	0	0	0	4.914	4.860	MON	1,167	14,292	01/14/2004	04/25/2034
294751-EZ-1	EQABS_04-3 M1			4	1FM	729,187	99.0490	722,257	729,187	729,187	0	0	0	0	4.656	4.850	MON	2,830	34,234	07/14/2004	07/25/2034
30711X-AF-1	CAS_14-C02			4	1	14,041,324	106.0680	15,938,933	15,027,000	14,344,547	0	185,281	0	0	4.152	6.010	MON	12,132	492,643	08/10/2017	05/25/2024
30711X-AH-7	CAS_14-C02			4	1	11,434,335	104.7230	13,208,319	12,612,557	11,857,280	0	282,181	0	0	4.152	6.840	MON	10,183	467,612	05/05/2016	05/25/2024
30711X-AK-0	CAS_14-C03			4	1	17,573,085	106.8080	19,862,227	18,596,072	18,031,875	0	293,535	0	0	4.552	6.290	MON	16,460	606,542	09/07/2017	07/25/2024
30711X-AM-6	CAS_14-C03			4	1	4,734,922	105.5920	4,775,327	4,522,405	4,730,975	0	(13,999)	0	0	4.452	4.060	MON	3,915	125,769	05/01/2017	07/25/2024
30711X-AT-1	CAS_2015_C01			4	1	10,673,306	108.9440	10,979,303	10,077,916	10,727,060	0	(31,399)	0	0	5.852	5.350	MON	11,468	404,577	06/21/2017	02/25/2025
30711X-AV-6	CAS_2015-C01			4	1	1,042,970	106.9420	1,047,268	979,279	1,049,596	0	(1,675)	0	0	6.102	5.170	MON	1,162	19,433	09/13/2017	02/25/2025
30711X-AX-2	CAS_2015-C02			4	1	3,442,941	108.3730	3,866,065	3,567,341	3,543,982	0	90,683	0	0	5.552	7.290	MON	3,851	183,261	05/10/2016	05/25/2025
30711X-BF-0	CAS_15-C04			4	1	2,115,226	114.6890	2,172,912	1,894,608	2,112,228	0	(14,714)	0	0	7.252	5.240	MON	2,672	119,775	01/27/2017	04/25/2028
3137G0-AD-1	STACR_13-DN2			4	1	5,031,035	111.0000	4,995,016	4,500,000	4,997,579	0	(33,456)	0	0	5.802	3.710	MON	5,077	105,929	07/20/2017	11/25/2023
3137G0-AY-5	STACR_14-DN2			4	1	8,772,227	111.2810	10,015,360	9,000,000	8,896,666	0	95,289	0	0	5.152	6.290	MON	9,016	424,676	05/11/2016	04/25/2024
3137G0-BK-4	STACR_14-DN3			4	1	9,076,920	109.1140	9,773,305	8,956,940	9,200,804	0	54,206	0	0	5.552	5.660	MON	9,670	353,521	06/08/2017	08/25/2024
3137G0-CH-0	STACR_14-H02			4	1	2,571,680	113.7380	2,559,105	2,250,000	2,561,317	0	(10,363)	0	0	5.302	3.730	MON	2,320	48,152	07/20/2017	09/25/2024
3137G0-CU-1	STACR_14-DN4			4	1	1,934,368	109.6770	2,232,216	2,035,256	1,982,096	0	36,519	0	0	6.102	8.120	MON	2,415	115,586	02/25/2016	10/25/2024
3137G0-EJ-4	STACR_15-H01			4	1	4,350,625	108.0810	4,323,265	4,000,000	4,324,504	0	(26,121)	0	0	5.352	3.600	MON	4,163	86,463	07/21/2017	03/25/2025
3137G0-FW-4	STACR_15-DNA2			4	1	6,625,313	110.9600	6,657,624	6,000,000	6,584,554	0	(40,758)	0	0	5.452	3.960	MON	6,361	183,242	06/06/2017	12/25/2027
3137G0-JJ-9	STACR_16-HQA3			4	1	1,481,862	122.3510	1,504,918	1,230,000	1,477,439	0	(4,422)	0	0	7.902	5.470	MON	1,890	23,939	09/22/2017	09/25/2028
3137G0-JU-4	STACR_16-DNA2			4	1	629,850	113.9210	649,350	570,000	626,926	0	(2,924)	0	0	6.202	5.180	MON	687	22,640	04/25/2017	10/25/2028
31846L-AX-4	FAMLT_95-2 A4			4	1FM	1,058	100.0080	1,059	1,059	1,060	0	2	0	0	2.291	1.190	MON	1	12	02/26/1999	03/20/2027
32051S-AA-7	FHAMS_06-RE2 A1			4	1FM	958,757	82.6580	793,488	959,957	757,386	0	38,136	0	0	2.052	6.440	MON	328	15,632	10/26/2006	04/25/2035
33850B-AG-2	FSMT_17-1			4	1FM	983,125	99.7280	997,289	1,000,000	983,524	0	399	0	0	3.500	3.690	MON	2,917	14,583	07/27/2017	03/25/2047
33850R-AG-7	FSMT_17-2			4	1FM	1,481,246	99.7340	1,496,020	1,500,000	1,481,433	0	187	0	0	3.500	3.670	MON	4,375	8,750	10/26/2017	10/25/2047
36076V-AA-2	FAI_93-6 A1			4	1Z	1,181,267	1.1010	10,588	961,684	0	0	(3,332)	0	0	3.552	0.000	MON	7,397	5,127	04/28/2000	01/25/2024
36228F-AP-1	GSMPS_98-4 A 144A			4	2FM	44,129	100.7650	42,708	42,384	43,243	0	(308)	0	0	6.290	3.980	MON	222	2,255	09/24/1998	12/19/2026
36228F-CG-9	GSMPS_99-2 A 144A			4	1FM	58,283	99.9120	58,230	58,281	57,200	0	(1,828)	255	0	8.000	3.270	MON	389	4,662	06/24/1999	09/19/2027

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36228F-YZ-3	GSR_03-13	1A2			4	1FM	291,834	101.5080	303,297	298,790	293,290	0	2,523	0	0	3.407	4.970	MON	848	9,209	11/20/2003	10/25/2033
362341-LL-1	GSMPS_05-RP3	1AF 144A			4	3FM	410,924	86.8200	357,158	411,374	412,620	0	1,629	0	0	1.902	2.590	MON	130	5,823	08/17/2005	09/25/2035
36242D-T5-2	GSMPS_05-RP2	1AF 144A			4	2FM	1,671,035	91.5510	1,529,852	1,671,035	1,671,035	0	0	0	0	1.902	2.600	MON	530	23,654	04/13/2005	03/25/2035
36298X-AA-0	GSMPS_06-RP2	1AF1 144A			4	1FM	2,485,475	82.3830	2,296,036	2,787,019	2,485,475	0	61,191	145,703	0	1.952	2.210	MON	907	31,681	08/14/2006	04/25/2036
39539G-AB-8	GPMF_06-OH1	A2			4	1FM	34,366	36.5690	14,150	38,694	16,004	0	6,608	0	0	1.782	57.820	MON	13	497	12/21/2006	01/25/2037
43739E-BU-0	HMBT_05-4				4	1FM	4,759,375	95.1930	4,759,666	5,000,000	4,768,473	0	9,098	0	0	2.257	3.680	MON	2,194	17,091	11/08/2017	10/25/2035
45254N-HS-9	IMM_04-4	1A1			4	1FM	90,427	98.9430	89,472	90,427	90,427	0	0	0	0	2.192	2.920	MON	39	1,561	04/23/2004	09/25/2034
45660L-SP-5	RAST_05-A8CB	A1			4	1FM	410,233	71.0280	409,175	576,069	410,233	0	26,329	32,243	0	2.052	6.000	MON	197	9,306	05/27/2005	07/25/2035
45660N-D2-8	RAST_04-A2	2A1			4	2FM	177,459	93.1500	165,305	177,459	177,459	0	0	0	0	2.102	2.740	MON	62	2,867	03/24/2004	05/25/2034
45660N-UU-7	RAST_03-A11	A2			4	1FM	91,256	97.3590	88,929	91,341	91,406	0	127	0	0	2.002	2.280	MON	30	1,481	09/18/2003	11/25/2033
45661K-AU-4	INDX_06-AR11	5A1			4	1FM	447,484	88.0960	392,869	445,952	251,402	0	12,890	0	0	3.711	19.780	MON	1,379	14,978	01/16/2007	06/25/2036
466247-K7-7	JPMMT_06-A2	5A1			4	1FM	32,324	102.6330	45,562	44,393	32,683	0	3,960	0	0	3.579	18.240	MON	132	1,444	12/18/2008	11/25/2033
46629B-AB-5	JPMAC_06-CW2	AF2			4	1FM	1,192,309	76.0070	906,257	1,192,321	715,748	0	30,840	0	0	5.741	6.740	MON	5,704	34,728	08/03/2006	08/25/2036
46629Q-AD-8	JPMAC_06-CH2	AF3			4	1FM	8,119,827	84.7890	6,884,795	8,119,906	4,844,726	0	252,753	0	0	4.921	9.390	MON	33,299	319,272	11/21/2006	10/25/2036
46648H-AG-8	JPMMT_17-2		CF		4	1FM	396,347	100.6800	402,722	400,000	396,454	0	107	0	0	3.500	3.620	MON	1,167	8,167	05/22/2017	05/25/2047
46648H-AZ-6	JPMMT_17-2				4	1FM	196,917	98.0710	193,654	197,462	196,891	0	(19)	0	0	3.751	3.800	MON	617	4,330	05/22/2017	05/25/2047
52520N-AG-6	LMT_06-6	2A2			6	6Z	347,145	23.6430	1,885,277	0	168,670	0	(20,286)	0	0	5.597	846.340	MON	7,439	485,053	09/12/2006	10/25/2036
52521F-AE-7	LMT_07-1	2A2			6	6Z	563,911	26.2880	3,305,784	0	249,472	0	(55,600)	0	0	5.077	751.140	MON	10,642	699,729	01/26/2007	02/25/2037
52521J-AP-4	LMT_07-3	1A5			6	6Z	0	24.6990	2,845	0	1,652	0	(215)	0	0	5.147	23.160	MON	10	615	04/17/2007	03/25/2037
576434-2J-2	MALT_06-2	2A2			6	6FE	630,803	24.6820	4,389,762	0	359,902	0	(96,837)	0	0	5.547	929.330	MON	16,445	1,073,197	07/24/2007	03/25/2036
576434-F5-8	MALT_05-1	30X1			6	5Z	365,956	18.2040	342,734	0	256,547	0	(36,811)	0	0	5.500	21.960	MON	8,629	103,550	06/30/2008	02/25/2035
59020U-BU-8	MLCC_04-B	A1			4	1FM	95,528	97.8440	93,469	95,528	95,528	0	0	0	0	2.052	2.780	MON	33	1,496	05/04/2004	05/25/2029
59020U-GF-6	MLCC_04-D	A1			4	1FM	41,389	99.7460	41,284	41,389	41,389	0	0	0	0	2.212	2.950	MON	15	714	08/10/2004	09/25/2029
61915R-BC-9	MHL_05-AR1	1A2			4	1FM	210,817	40.5580	86,005	212,055	57,946	0	30,194	0	0	1.922	44.990	MON	79	3,064	03/28/2006	11/25/2035
68383N-CE-1	OPMAC_05-4	1A2			4	1FM	85,005	98.2680	83,533	85,005	85,005	0	0	0	0	1.942	2.800	MON	32	1,252	08/11/2005	11/25/2035
68383N-CZ-4	OPMAC_05-5				4	1FM	2,287,817	97.3690	2,293,566	2,355,539	2,295,108	0	11,336	0	0	1.882	3.410	MON	862	12,780	09/07/2017	12/25/2035
68402B-AC-0	OOMLT_07-3	2A2			4	1FM	30,658,489	65.6230	20,119,204	30,658,489	17,719,198	0	1,232,995	0	0	1.732	6.630	MON	10,326	391,705	03/30/2007	04/25/2037
73316P-DS-6	POHE_05-3	M1			4	1FM	1,684,326	98.0850	1,652,151	1,684,396	1,683,825	0	(501)	0	0	4.195	4.210	MON	5,889	71,877	06/09/2005	07/25/2035
74922R-AH-3	RALI_06-QS18	2A1			4	1FM	278,574	70.9490	359,245	506,340	358,833	0	10,167	0	0	2.002	3.910	MON	169	7,678	02/01/2007	12/25/2036
751151-AV-3	RALI_06-QS12	2A16			6	5FE	188,797	17.8790	1,317,335	0	0	0	(49,810)	0	0	4.947	0.000	MON	6,076	395,080	07/05/2007	09/25/2036
751155-AN-2	RALI_06-QS10	A13			4	1FM	330,751	68.5590	295,833	431,498	330,751	0	3,521	7,668	0	1.952	3.250	MON	140	6,322	08/04/2006	08/25/2036
75116C-AA-4	RALI_07-QS6	A1			4	1FM	251,013	79.3160	269,373	339,619	265,076	0	3,494	0	0	1.882	3.080	MON	107	4,740	05/17/2007	04/25/2037
759950-GB-8	RAMC_05-4	M1			4	1FM	0	20.7420	426,252	2,054,950	0	0	(1,884)	0	0	5.934	0.000	MON	10,162	84,332	12/09/2005	02/25/2036
760985-FC-0	RAMP_01-RS3	AII			4	1FM	212,923	96.5180	205,510	212,923	212,785	0	0	0	0	1.927	2.840	MON	80	3,588	10/24/2001	10/25/2031
76110G-6V-8	RALI_03-QS5	A2			4	1FM	5,788	100.6120	5,342	5,310	5,305	0	186	0	0	11.912	15.480	MON	11	680	01/30/2003	03/25/2018
76110H-CB-3	RALI_03-QS9	A2			4	1FM	25,773	97.8780	25,226	25,773	23,949	0	(3,136)	0	0	2.002	(53.370)	MON	9	648	05/09/2003	05/25/2018
761118-AV-0	RALI_05-QS9	A2			4	1FM	93,869	82.9890	107,928	130,050	107,385	0	3,762	0	0	2.052	5.250	MON	44	2,036	05/16/2005	06/25/2035
761118-CX-4	RALI_05-QS10	3A1			4	1FM	350,304	77.7870	359,055	461,583	350,353	0	21,748	6,711	0	2.052	5.120	MON	158	7,571	07/20/2005	08/25/2035
761118-QM-3	RALI_05-QO5	A1			4	1FM	698,195	87.9090	611,773	695,912	492,903	0	32,708	0	0	2.062	9.670	MON	1,161	12,144	04/05/2007	01/25/2046
761118-VY-1	RALI_06-QO2	A1			4	1FM	952,888	44.0960	420,186	952,888	326,433	0	36,632	0	0	1.772	9.330	MON	328	12,401	04/18/2006	02/25/2046
79548K-XS-2	SBM_79-7H2	B3			4	1FM	129,092	58.3950	77,961	133,504	0	0	(5,028)	0	0	7.000	0.000	MON	779	9,345	11/20/1997	07/25/2024
805564-NR-8	SAST_03-2	M1			4	1FM	776,817	99.5690	773,471	776,817	776,817	0	0	0	0	2.602	3.210	MON	393	17,324	05/14/2003	06/25/2033
80557B-AC-8	SAST_07-3	2A2			4	1FM	13,108,016	98.8590	13,197,759	13,349,985	12,290,088	0	642,144	0	0	1.872	6.520	MON	4,860	201,188	10/18/2007	09/25/2047
81744F-DV-6	SEMT_04-9	A1			4	1FM	157,735	95.6920	150,941	157,735	157,735	0	0	0	0	2.181	3.040	MON	105	2,743	09/13/2004	10/20/2034
820922-DF-6	SLB_T	3			4	1Z	0	0.0000	0	0	0	0	0	0	0	8.000	0.000	MON	3	0	12/26/1995	10/01/2018
83611M-BV-9	SVHE_04-WMC1				4	1FM	2,566,905	97.6210	2,583,358	2,646,294	2,579,794	0	12,889	0	0	2.302	3.490	MON	1,185	22,672	08/04/2017	01/25/2035
83612C-AD-1	SVHE_06-OPT5	2A3			4	1FM	7,386,299	97.5480	7,205,219	7,386,299	5,742,260	0	423,220	0	0	1.702	8.730	MON	2,445	93,412	05/24/2006	07/25/2036
83612H-AC-2	SVHE_06-3	A3			4	1FM	5,075,988	96.7620	4,911,628	5,075,988	4,371,056	0	470,418	0	0	1.712	9.770	MON	1,690	65,971	08/09/2006	11/25/2036
86358H-SS-9	SAMI_03-C1	IF1			4	1FM	109,863	96.9360	106,730	110,104	110,186	0	336	0	0	1.952	2.490	MON	36	1,667	05/23/2003	07/25/2032
86359A-X7-3	SASC_03-29	5A2			4	1FM	69,276	101.2760	91,519	90,365	87,469	0	3,744	0	0	5.250	10.250	MON	791	4,349	12/18/2008	09/25/2033
86359B-DM-0	SASC_03-35	3A2			4	1FM	181,552	101.4130	169,753	167,388	165,569	0	7,562	0	0	15.689	21.120	MON	2,189	27,525	11/20/2003	12/25/2033
86359D-GL-5	SASC_05-10	5A2			4	1FM	300,156	109.9030	313,615	285,353	234,076	0	37,130	0	0	16.787	45.470	MON	798	52,222	05/18/2005	12/25/2034
86359D-JN-8	SASC_05-14	1A3			4	1FM	494,749	111.0120	575,304	518,231	367,424	0	16,479	0	0	13.494	28.890	MON	1,166	76,238	10/26/2005	07/25/2035
86359D-MZ-7	LXS_05-2	2A4			4	1FM	103,040	94.4960	100,827	106,699	103,286	0	6,191	3,094	0	4.989	5.320	MON	444	6,089	03/28/2007	08/25/2035
86359D-US-4	LXS_05-5N	3A1B			4	1FM	1,325,960	99.1180	1,314,267	1,325,960	1,234,267	0	27,464	0	0	2.062	4.980	MON	2,211	24,864	10/14/2005	11/25/2035
929227-4R-4	WAMU_03-S4	1A2	CF		4	1FM	36,885	100.7100	34,859	34,614	34,020	0	1,570	0	0	9.895	15.630	MON	57	3,696	04/29/2003	06/25/2018
929227-5C-6	WAMU_03-S4	IIA10			4	1FM	372,888	112.6320	543,239	482,313	350,334	0	20,969	0	0	13.165	30.140	MON	1,058	69,705	03/28/2008	06/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-2K-3	WAMU_05-AR11 A1B3			4	1FM	132,869	97.4060	129,422	132,869	132,869	0	0	0	0	1.952	3.040	MON	50	1,976	07/27/2005	08/25/2045
92922F-2N-7	WAMU_05-A11			4	1FM	2,304,201	97.0450	2,335,382	2,406,477	2,323,403	0	27,721	0	0	2.062	4.250	MON	965	24,675	05/25/2017	08/25/2045
92922F-4S-4	WAMU_05-AR13 A1B3			4	1FM	898,840	98.9140	889,087	898,840	841,368	0	28,866	0	0	1.912	4.840	MON	334	13,597	09/27/2005	10/25/2045
92922F-7T-9	WAMU_05-AR17 A1B3			4	1FM	554,572	97.6440	541,508	554,572	530,451	0	9,153	0	0	1.902	3.590	MON	205	7,965	11/28/2005	12/25/2045
92922F-GZ-5	WAMU_03-S11 3A4			4	1FM	677,445	122.0520	938,259	768,732	556,468	0	35,638	0	0	16.842	34.890	MON	2,158	143,262	03/31/2008	11/25/2033
92922F-S2-5	WAMU_05-AR8 21B3			4	1FM	108,739	98.5840	107,200	108,739	108,739	0	0	0	0	2.272	3.050	MON	48	1,805	06/15/2005	07/25/2045
92922F-U5-5	WAMU_05-AR9 A1B			4	1FM	168,943	98.6340	166,636	168,943	168,943	0	0	0	0	2.312	3.050	MON	76	3,129	07/07/2005	07/25/2045
92922F-WU-8	WAMU_04-AR10 A1B			4	1FM	242,791	100.1210	243,085	242,791	242,791	0	0	0	0	1.982	3.020	MON	80	3,835	08/09/2004	07/25/2044
92922F-XM-5	WAMU_04-CB3 2A			4	1FM	506,104	106.6400	518,410	486,127	500,122	0	(4,201)	0	0	6.500	5.640	MON	2,633	31,581	08/12/2004	10/25/2034
92925C-BH-4	WAMU_05-A19			4	1FM	1,065,544	98.4380	1,091,194	1,108,498	1,073,141	0	12,393	0	0	2.052	4.210	MON	442	11,300	05/25/2017	12/25/2045
92925C-BJ-0	WAMU_05-AR19			4	1FM	1,462,728	98.7320	1,510,268	1,529,650	1,472,715	0	17,587	0	0	1.952	4.170	MON	581	14,684	05/25/2017	12/25/2045
92925D-AA-8	WAMU_06-AR17 1A			4	1FM	492,452	90.2390	444,038	492,068	402,614	0	10,586	0	0	1.821	5.150	MON	747	7,545	04/05/2007	12/25/2046
92926S-AC-0	WMHE_07-HE2 2A2			4	1FM	2,890,005	55.6980	1,609,677	2,890,005	1,319,673	0	164,129	0	0	1.742	7.330	MON	979	37,198	04/04/2007	04/25/2037
93363B-AA-6	WAMU_06-AR19 1A			4	1FM	683,027	91.9570	628,092	683,027	546,287	0	7,705	0	0	1.802	5.610	MON	991	9,606	12/01/2006	01/25/2047
93363C-AD-1	WAMU_06-AR7 3A1B			4	1FM	487,776	83.0430	406,339	489,308	89,673	0	37,178	0	0	2.237	48.580	MON	912	10,483	06/22/2006	07/25/2046
93363Q-AA-6	WAMU_06-AR15 1A			4	1FM	612,652	86.1260	527,655	612,652	499,016	0	16,272	0	0	1.902	5.030	MON	940	9,715	10/13/2006	11/25/2046
93364B-AA-8	WAMU_07-OA5 1A			4	1FM	950,496	94.8120	901,188	950,496	794,415	0	25,762	0	0	1.812	6.140	MON	1,387	14,217	05/09/2007	06/25/2047
93934F-AA-0	WMALT_05-5 CB1			4	1FM	76,673	82.9880	63,630	76,673	62,925	0	3,219	0	0	1.952	5.420	MON	25	1,123	06/07/2005	07/25/2035
93934F-BD-3	WMALT_05-7 1A2			4	1FM	531,614	77.7200	484,833	623,817	530,057	0	13,451	1,147	0	2.002	3.440	MON	208	9,454	07/22/2005	09/25/2035
93934F-CF-7	WMALT_05-8 1A2			4	1FM	853,195	94.7890	902,330	951,934	833,907	0	(15,021)	0	0	5.500	6.200	MON	4,363	52,356	09/06/2005	10/25/2035
93934F-GJ-5	WMALT_05-10 3CB1			4	1FM	131,409	94.0750	179,311	190,603	144,389	0	773	0	0	6.000	9.000	MON	953	11,436	12/07/2005	11/25/2035
93934F-GN-6	WMALT_05-10 4CB3			4	1FM	530,086	83.5800	667,926	799,138	640,078	0	23,419	0	0	2.152	6.130	MON	287	13,310	11/08/2005	12/25/2035
93934F-HD-7	WMALT_05-AR1 A1B			4	1FM	47,972	38.4030	135,456	352,718	94,432	0	26,261	0	0	1.892	37.120	MON	130	5,030	11/15/2005	12/25/2035
93934F-KK-7	WMALT_06-1 2CB1			4	1FM	342,386	80.9050	319,347	394,716	162,826	0	4,586	0	0	7.000	23.710	MON	2,303	26,981	01/06/2006	02/25/2036
93934F-KW-1	WMALT_06-1 3A9			4	1FM	126,240	115.6060	153,624	132,885	95,946	0	449	0	0	15.394	28.510	MON	341	22,235	11/01/2006	02/25/2036
93934F-PN-6	WAMU_06-AR4 1A1A			4	1FM	1,165,025	97.9920	1,141,116	1,164,488	1,085,768	0	23,156	0	0	1.941	4.700	MON	1,884	20,343	01/24/2007	05/25/2046
93934N-AA-3	WMALT_06-5 1A1			4	1FM	341,779	70.8460	421,553	595,019	354,872	0	29,988	0	0	2.152	7.440	MON	213	9,910	09/05/2006	07/25/2036
949758-AD-8	WFMBS_04-0 A1			4	1FM	568,247	102.4770	595,754	581,350	571,220	0	5,375	0	0	3.553	5.350	MON	1,721	18,861	01/16/2007	08/25/2034
9497EV-AB-1	WFHET_07-1 A2			4	1FM	16,331,659	85.9680	14,040,154	16,331,659	11,395,494	0	1,639,743	0	0	1.537	12.100	MON	4,882	221,019	03/26/2007	03/25/2037
94980D-AA-6	WFMBS_03-M A1			4	1FM	291,822	100.8740	298,632	296,043	293,528	0	2,744	0	0	3.719	5.060	MON	918	9,353	11/05/2003	12/25/2033
94981S-AH-7	WFMBS_05-16 A5			4	1FM	2,090,118	133.6160	3,203,147	2,397,268	963,718	0	256,568	0	0	24.137	174.370	MON	9,644	645,657	01/12/2006	01/25/2036
94984T-AP-4	WFALT_07-PA1 AWIO			6	5FE	324,913	1.5580	456,368	0	272,764	0	(37,073)	0	0	0.390	22.710	MON	9,522	115,364	04/11/2007	03/25/2037
94985J-CD-0	WFMBS_07-7 APO	@		4	1FM	363,112	76.8550	470,973	612,805	253,896	0	71,011	0	0	0.000	38.050	N/A	0	0	06/19/2007	06/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						337,111,404	XXX	332,679,268	345,325,291	278,125,727	0	11,725,867	373,653	0	XXX	XXX	XXX	623,568	14,892,772	XXX	XXX
054966-AG-1	BAMLL_17-SCH			4	1Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.650	3.560	MON	12,514	0	12/04/2017	11/15/2033
05525B-AA-8	BAMLL_13-WBRK			4	1FM	5,725,918	101.6520	6,226,228	6,125,000	5,847,584	0	31,205	0	0	3.534	4.390	MON	18,040	219,483	11/13/2013	03/10/2037
05607D-AA-5	BX_17-SLCT	CF		4	1FM	5,000,000	100.2810	5,014,072	5,000,000	5,000,000	0	0	0	0	2.397	2.800	MON	5,660	36,565	07/27/2017	07/15/2034
05607D-AG-2	BX_17-SLCT			4	1FM	6,003,750	100.0310	6,001,910	6,000,000	6,008,879	0	5,129	0	0	2.677	3.010	MON	7,585	24,857	10/17/2017	07/15/2034
05607E-AA-3	BX_17-IMC			4	1FM	12,000,000	100.1560	12,018,814	12,000,000	12,000,000	0	0	0	0	2.527	2.990	MON	14,320	37,497	10/13/2017	10/15/2032
059497-BA-4	BACM_07-1 AMFX			4	1FM	1,548,440	101.3030	1,560,755	1,540,666	1,537,987	0	(178,383)	0	0	5.482	5.390	MON	7,038	84,459	02/15/2007	01/15/2049
05972A-AA-8	BANC_17-CRE2	CF		4	1FM	5,000,000	100.0390	5,001,998	5,000,000	5,000,000	0	0	0	0	2.327	2.840	MON	5,494	31,065	08/11/2017	08/15/2032
060352-AX-9	BANK_17-BNK6			4	1AM	119,078	59.3660	118,733	200,000	120,899	0	1,821	0	0	2.655	9.210	MON	443	1,817	08/22/2017	07/15/2060
06054M-AD-5	BACM_16-UB10			4	1FM	1,683,250	98.9430	1,649,053	1,666,667	1,680,503	0	(1,784)	0	0	2.903	2.800	MON	4,032	48,383	05/20/2016	07/15/2049
07388V-AG-3	BSCMS_07-T26 AM			4	1FM	5,927,606	101.4640	5,981,871	5,895,546	5,892,530	0	(2,958)	0	0	5.513	5.410	MON	27,085	312,864	04/05/2007	01/12/2045
12433P-AE-6	BX_17-APPL	CF		4	1FM	4,000,000	100.1250	4,005,015	4,000,000	4,000,000	0	0	0	0	2.357	2.760	MON	4,452	27,071	08/01/2017	07/15/2034
12433Q-AA-2	BX_17-CQHP			4	1Z	3,750,000	99.9990	3,749,996	3,750,000	3,750,000	0	0	0	0	2.327	2.800	MON	4,121	3,438	11/17/2017	11/15/2034
12508G-AA-4	CCUBS_17-C1			4	1Z	1,568,105	91.7020	1,558,943	1,700,000	1,569,021	0	916	0	0	4.394	5.580	MON	6,225	6,225	11/21/2017	11/15/2050
12508G-AZ-9	CCUBS_17-C1			4	1Z	908,520	100.9040	908,136	900,000	908,491	0	(29)	0	0	4.394	4.400	MON	3,296	3,296	11/21/2017	11/15/2050
125282-AG-8	CGDBB_17-BIOC-B			4	1FM	3,000,000	100.1870	3,005,626	3,000,000	3,000,000	0	0	0	0	2.447	2.850	MON	3,467	22,076	08/03/2017	07/15/2028
125282-AJ-2	CGDBB_17-BIOC-C			4	1FM	2,000,000	99.9990	1,999,998	2,000,000	2,000,000	0	0	0	0	2.527	2.930	MON	2,387	15,251	08/03/2017	07/15/2028
12546D-AA-5	CHT_17-CSMO			4	1FE	7,000,000	100.1550	7,010,900	7,000,000	7,000,000	0	0	0	0	2.310	2.960	MON	7,636	0	12/01/2017	11/15/2034
12592E-AC-2	COMM_14-PAT			4	1FM	3,001,875	100.0150	3,000,477	3,000,000	3,002,098	0	223	0	0	2.628	2.720	MON	4,161	6,002	12/05/2017	08/13/2027
12592R-BK-4	COMM_14-CR21			4	1FM	1,667,772	104.3590	1,664,528	1,595,000	1,661,533	0	(6,239)	0	0	4.339	3.690	MON	5,767	46,138	04/05/2017	12/10/2047
12593Y-BC-6	COMM_16-CR28			4	1FM	4,119,893	103.3080	4,132,328	4,000,000	4,090,150	0	(15,978)	0	0	3.525	3.090	MON	11,750	141,000	01/27/2016	02/10/2049
12594M-BF-4	COMM_16-COR1			4	1FM	1,183,599	100.1430	1,195,711	1,194,000	1,183,983	0	384	0	0	4.394	4.610	MON	4,372	35,568	03/30/2017	10/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12595E-AH-8	COMM_17-COR2			4	1FM	302,116	101.1970	303,591	300,000	302,065	0	(52)	0	0	4.563	4.610	MON	1,141	3,460	09/21/2017	09/10/2050
12595F-AL-6	CSAIL_17-CX9			4	1FM	281,499	102.1530	282,966	277,000	281,375	0	(124)	0	0	4.160	4.040	MON	960	2,913	09/19/2017	09/15/2050
12595G-AA-8	COMM_17-DLTA		CF	4	1FM	4,500,000	100.0290	4,501,326	4,500,000	4,500,000	0	0	0	0	2.327	2.670	MON	5,527	19,098	09/26/2017	08/13/2032
12595G-AG-5	COMM_17-DLTA			4	1FM	4,968,750	99.5450	4,977,298	5,000,000	4,977,908	0	9,158	0	0	2.417	3.170	MON	6,378	22,133	09/26/2017	08/13/2032
12595J-AW-4	CSAIL_17-CX10			4	1Z	406,855	101.7010	406,806	400,000	406,841	0	(13)	0	0	4.113	4.080	MON	1,371	1,371	11/17/2017	11/15/2027
12626L-AW-2	COMM_13-CR11			4	1FM	1,496,648	105.0330	1,470,468	1,400,000	1,498,610	0	1,961	0	0	5.166	3.860	MON	6,028	2,153	11/20/2017	08/10/2050
12630B-BA-5	COMM_13-CR13			4	1FM	6,313,745	106.7130	6,541,521	6,130,000	6,244,592	0	(18,304)	0	0	4.194	3.880	MON	21,424	257,092	12/13/2013	11/10/2023
17290X-AU-4	CGCMT_16-GC37			4	1FM	3,089,872	101.0830	3,032,507	3,000,000	3,069,914	0	(12,005)	0	0	3.098	2.660	MON	7,745	92,940	04/13/2016	04/10/2049
17321R-AM-8	CGCMT_13-GC17			4	2FM	1,148,438	91.5840	1,099,011	1,200,000	1,150,817	0	2,380	0	0	5.102	6.140	MON	5,103	20,719	08/23/2017	11/10/2046
17322Y-AH-3	CGCMT_14-GC25			4	1FM	1,036,484	100.8210	1,008,218	1,000,000	1,035,842	0	(642)	0	0	4.530	4.040	MON	3,775	3,775	11/02/2017	10/10/2047
17326D-AH-5	CGCMT_17-P8			4	1FM	301,288	102.1230	306,371	300,000	301,257	0	(32)	0	0	4.272	4.350	MON	1,068	3,240	09/18/2017	09/15/2050
190749-AG-6	CWCI_06-C1 IO			4	1Z	36,697	0.8750	30,293	0	27,009	0	(28,402)	78,547	0	0.861	53.380	MON	2,484	32,602	05/16/2007	08/15/2048
193046-AA-7	COLD_17-ICE3		CF	4	1FM	4,514,063	100.2470	4,511,145	4,500,000	4,516,159	0	2,096	0	0	2.477	2.570	MON	5,264	25,499	09/26/2017	04/15/2036
193046-AC-3	COLD_17-ICE3			4	1FM	6,026,250	100.1880	6,011,293	6,000,000	6,027,682	0	1,432	0	0	2.727	2.740	MON	7,727	25,365	10/13/2017	04/15/2036
20048E-AE-1	COMM_13-LC6			4	1FM	1,097,016	93.5400	1,122,491	1,200,000	1,108,157	0	11,141	0	0	4.307	6.270	MON	4,308	34,877	03/31/2017	01/10/2046
22546B-AH-3	CSFBMS_07-C5 AM			4	1FM	998,041	97.0000	2,334,490	2,406,691	2,324,332	0	163,262	0	0	5.869	0.000	MON	11,771	141,079	12/18/2008	09/15/2040
23306N-AL-6	DBWF_15-LCM			4	1FM	704,750	87.4410	699,533	800,000	710,076	0	5,326	0	0	3.421	5.210	MON	2,281	17,410	05/22/2017	06/10/2034
24500E-AL-8	DAFC_17-AMO			4	1AM	865,195	94.3200	848,888	900,000	866,644	0	1,449	0	0	3.636	4.230	MON	2,727	16,636	06/02/2017	06/05/2035
30291V-AG-1	FREMF_13-K35			4	1FM	509,063	101.5490	507,745	500,000	508,890	0	(173)	0	0	3.940	3.660	MON	1,642	1,642	11/13/2017	08/25/2023
36251X-AE-7	GSMS_16-GS4			4	1FM	136,797	70.7810	141,563	200,000	138,417	0	1,620	0	0	3.803	9.330	MON	634	2,576	08/22/2017	11/10/2049
36252A-AB-2	GSMS_15GS1			4	1FM	3,231,812	102.6830	3,285,856	3,200,000	3,225,311	0	(3,217)	0	0	3.470	3.390	MON	9,253	111,040	11/16/2015	11/10/2048
36252H-AC-5	GSMS_17-GS5			4	1FM	3,029,876	102.8830	3,086,514	3,000,000	3,027,561	0	(2,315)	0	0	3.409	3.320	MON	8,523	76,702	03/07/2017	03/10/2050
36252W-BC-1	GSMS_14-GC20			4	1FM	1,265,106	101.9950	1,260,663	1,236,000	1,262,251	0	(2,855)	0	0	4.529	4.190	MON	4,665	37,319	04/07/2017	04/10/2047
36253X-AG-0	GSMS_17-500K			4	1FM	2,000,000	100.1000	2,002,018	2,000,000	2,000,000	0	0	0	0	2.377	2.780	MON	2,245	14,490	07/26/2017	07/15/2032
39153A-AA-8	GWT_17-WOLF			4	1FM	4,997,656	100.3820	5,019,101	5,000,000	5,002,985	0	5,328	0	0	2.477	2.750	MON	5,849	22,382	09/26/2017	09/15/2034
43730T-AC-7	HPA_17-1			4	1FE	500,000	100.6400	503,203	500,000	500,000	0	0	0	0	2.828	3.230	MON	589	6,138	06/14/2017	07/17/2034
44108C-AA-0	HPLY_17-HIT			4	1FM	3,000,000	100.1240	3,003,748	3,000,000	3,000,000	0	0	0	0	2.094	2.470	MON	4,188	33,596	05/10/2017	05/08/2030
44108C-AG-7	HPLY_17-HIT			4	1FM	1,500,000	100.0000	1,500,005	1,500,000	1,500,000	0	0	0	0	2.424	2.860	MON	2,424	19,507	05/10/2017	05/08/2030
46187B-AA-1	IHSFR_17-SFR2			4	1Z	4,979,106	100.3200	4,995,088	4,979,106	4,979,106	0	0	0	0	2.328	2.810	MON	4,830	11,005	11/02/2017	12/17/2036
46187B-AB-9	IHSFR_17-SFR2			4	1Z	5,000,000	100.1880	5,009,427	5,000,000	5,000,000	0	0	0	0	2.628	3.110	MON	5,475	12,635	11/02/2017	12/17/2036
46590K-AD-6	JPMCC_15-JP1			4	1FM	5,049,960	104.0100	5,200,522	5,000,000	5,039,717	0	(5,296)	0	0	3.649	3.560	MON	15,208	182,490	12/15/2015	01/15/2049
46629P-AE-8	JPMCC_06-LDP9 AM			4	1FM	14,887,014	100.0780	14,824,911	14,813,246	14,810,100	0	(3,054)	0	0	5.372	5.280	MON	66,314	795,225	12/15/2006	05/15/2047
46639E-AE-1	JPMCC_12-LC9			4	1FM	3,099,141	100.5540	3,016,649	3,000,000	3,074,401	0	(15,104)	0	0	2.840	2.290	MON	7,100	85,200	05/03/2016	12/15/2047
46639J-AP-5	JPMCC_13-C10			4	1AM	152,500	76.5840	153,168	200,000	155,165	0	2,665	0	0	3.500	9.300	MON	583	2,333	08/03/2017	12/15/2047
46640J-AC-1	JPMCC_13-C13			4	1FM	277,559	95.8760	287,630	300,000	279,235	0	1,676	0	0	4.052	5.670	MON	1,013	6,180	06/13/2017	01/15/2046
46640N-AP-3	JPMBB_13-C15			4	1FM	688,625	99.4200	695,945	700,000	689,145	0	520	0	0	5.080	5.670	MON	2,964	6,026	09/29/2017	11/15/2045
46640U-AD-4	JPMBB_13-C17		CF	4	1FM	6,324,175	107.0990	6,575,934	6,140,000	6,254,120	0	(18,708)	0	0	4.198	3.880	MON	21,484	257,812	12/18/2013	01/15/2047
46640U-AK-8	JPMBB_13-C17			4	1FM	634,453	103.6400	621,840	600,000	631,999	0	(2,454)	0	0	4.881	3.990	MON	2,441	12,461	06/28/2017	01/15/2047
46641B-AD-5	JPMCC_13-C16		CF	4	1FM	6,308,701	106.8250	6,543,032	6,125,000	6,236,733	0	(18,718)	0	0	4.166	3.840	MON	21,266	255,192	11/08/2013	12/15/2046
46643R-AA-4	JPMCC_14-FL6		CF	4	1FM	4,789,088	100.0630	4,789,131	4,786,096	4,792,462	0	1,965	0	0	2.877	2.870	MON	6,502	42,786	09/12/2017	11/15/2031
46644K-AG-5	JPMCC_15-FRR2			4	1AM	368,000	91.2410	364,965	400,000	369,152	0	1,152	0	0	2.980	4.130	MON	994	3,977	08/09/2017	08/28/2047
46644P-AE-9	JPMCC_15-FL7			4	1FM	1,238,685	99.6840	1,234,820	1,238,734	1,237,029	0	(1,262)	0	0	4.328	4.260	MON	2,532	37,831	04/11/2017	05/15/2028
46648P-AA-3	JPMCC_17-FL11			4	1Z	4,000,000	100.0450	4,001,834	4,000,000	4,000,000	0	0	0	0	2.327	2.750	MON	4,396	9,096	10/30/2017	10/15/2032
46648P-AG-0	JPMCC_17-FL11			4	1FM	6,000,000	100.0290	6,001,787	6,000,000	6,000,000	0	0	0	0	2.577	3.010	MON	7,302	15,270	10/30/2017	10/15/2032
61690A-AB-0	MSBAM_15-C27			4	1FM	4,119,807	103.4500	4,138,018	4,000,000	4,086,050	0	(16,389)	0	0	3.557	3.110	MON	11,857	142,280	11/19/2015	12/15/2047
61691L-AG-4	MSC_17-CLS			4	1Z	2,500,000	100.0310	2,500,787	2,500,000	2,500,000	0	0	0	0	2.100	2.880	MON	2,042	0	11/21/2017	11/15/2034
61691N-AK-1	MSC_17-HR2			4	1FE	100,686	100.8140	100,814	100,000	100,686	0	0	0	0	4.229	4.300	MON	352	0	12/12/2017	12/15/2050
61763B-AU-8	MSBAM_13-C13		CF	4	1FM	12,616,619	105.9430	12,978,127	12,250,000	12,475,013	0	(37,392)	0	0	4.039	3.710	MON	41,231	494,777	11/26/2013	11/15/2046
61763X-AL-0	MSBAM_14-C18			4	1FM	600,517	97.3180	599,482	616,000	601,619	0	1,102	0	0	4.489	5.050	MON	2,305	13,914	08/01/2017	10/15/2047
61764R-BL-1	MSBAM_15-C20			4	1FM	199,852	98.8960	197,792	200,000	199,839	0	(13)	0	0	4.461	4.590	MON	744	1,512	10/25/2017	02/15/2048
61764X-BP-9	MSBAM_15-C21			4	1FM	1,864,751	98.7510	1,866,405	1,890,000	1,866,317	0	1,567	0	0	4.160	4.470	MON	6,553	53,304	04/21/2017	03/15/2048
61765L-AU-4	MSBAM_15-C24			4	1FM	2,886,047	104.8540	2,831,084	2,700,000	2,853,761	0	(18,682)	0	0	3.732	2.900	MON	8,397	100,764	03/29/2016	05/15/2048
61767E-AK-0	MSBAM_17-C34			4	1FM	604,751	100.5490	603,299	600,000	604,687	0	(64)	0	0	4.186	4.200	MON	2,093	4,257	10/06/2017	11/15/2052
61975F-AA-7	MOTEL_17-MLT6		CF	4	1FM	7,939,666	100.2190	7,957,063	7,939,666	7,939,666	0	0	0	0	2.397	2.820	MON	8,987	45,285	08/31/2017	08/15/2034
74824D-AA-8	QCMT_13-QCA			4	1FM	5,509,121	101.2640	6,001,961	5,927,000	5,639,985	0	33,720	0	0	3.275	4.120	MON	16,176	194,109	11/27/2013	01/11/2037
74922C-AA-1	RAITF_17-FL8			4	1Z	1,062,839	100.0270	1,063,128	1,062,839	1,062,839	0	0	0	0	2.327	2.740	MON	1,168	989	11/17/2017	12/15/2037
75574T-AA-2	RCMT_17-FL1			4	1FE	2,155,122	99.9990	2,155,121	2,155,122	2,155,122	0	0	0	0	2.402	2.660	MON	1,007	16,767	08/02/2017	05/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77846E-AA-3	RPT_17-ROSS			4	1FM	4,000,000	98.5470	3,941,905	4,000,000	4,000,000	0	0	0	0	2.427	2.990	MON	4,584	40,669	06/21/2017	06/15/2033
77846E-AE-5	RPT_17-ROSS			4	1FM	2,000,000	98.6740	1,973,494	2,000,000	2,000,000	0	0	0	0	2.727	3.300	MON	2,576	23,134	06/21/2017	06/15/2033
81753R-AA-7	RRT_14-1			4	1FE	74,750	74.1750	74,176	100,000	76,168	0	1,418	0	0	0.000	4.400	MON	0	0	07/19/2017	05/25/2047
90205F-AA-8	PRK_17-280P			4	1FM	5,000,000	100.1240	5,006,226	5,000,000	5,000,000	0	0	0	0	2.311	2.800	MON	5,459	22,964	09/19/2017	09/15/2034
90269G-AC-5	UBSCM_12-C1			4	1FM	1,030,831	102.4650	996,607	972,626	1,014,761	0	(11,028)	0	0	3.400	2.250	MON	3,149	33,463	04/29/2016	05/10/2045
90276T-AM-6	UBSCM_17-C5			4	1FM	204,544	100.9810	201,962	200,000	204,515	0	(29)	0	0	4.321	4.190	MON	720	720	11/01/2017	11/15/2050
92258L-AA-7	VCC_14-1			4	1FE	807,762	100.0590	809,831	809,346	811,658	0	4,311	0	0	3.327	3.360	MON	449	47,035	11/17/2015	09/25/2044
92938J-AE-2	WFRBS_13-UBS1	CF		4	1FM	6,282,549	106.2960	6,484,102	6,100,000	6,211,896	0	(18,586)	0	0	4.079	3.760	MON	20,735	248,819	11/22/2013	03/15/2046
94988D-AW-0	WFRR_13-FRR1			4	1FE	522,156	74.5830	522,082	700,000	527,046	0	4,890	0	0	0.000	5.850	MON	0	0	10/31/2017	01/27/2045
94989E-AL-1	WFCM_15-LC20			4	1FM	490,344	96.8530	484,268	500,000	490,750	0	407	0	0	4.056	4.410	MON	1,690	7,774	08/01/2017	04/15/2050
94989N-AL-1	WFCM_15-C30			4	1Z	90,531	89.6890	89,690	100,000	90,676	0	145	0	0	4.496	6.240	MON	375	375	11/07/2017	09/15/2058
94989W-AR-8	WFCM_15-C31			4	1FM	3,182,695	102.7350	3,082,078	3,000,000	3,153,990	0	(18,585)	0	0	3.427	2.690	MON	8,568	102,810	06/07/2016	11/15/2048
94989W-AT-4	WFCM_15-C31			4	1FM	2,780,973	102.6140	2,770,598	2,700,000	2,758,406	0	(10,786)	0	0	3.487	3.050	MON	7,846	94,149	10/29/2015	11/15/2048
94989Y-AY-9	WFCM_16-C32			4	1FM	2,272,446	101.3790	2,281,048	2,250,000	2,268,084	0	(2,401)	0	0	3.294	3.200	MON	6,176	74,115	02/03/2016	01/15/2059
95000C-AZ-6	WFCMT_16-NXS5			4	1FM	3,029,907	102.0560	3,061,682	3,000,000	3,024,216	0	(3,171)	0	0	3.370	3.280	MON	8,425	101,100	02/18/2016	01/15/2059
95000C-BK-8	WFCM_16-NXS5			4	1FM	5,276,563	105.4000	5,270,045	5,000,000	5,279,600	0	3,037	0	0	3.027	3.110	MON	7,147	22,949	11/08/2017	01/15/2059
95000L-AY-9	WFCMT_16-C33			4	1FM	757,464	100.4860	753,651	750,000	756,110	0	(793)	0	0	3.162	3.060	MON	1,976	23,715	03/18/2016	03/17/2059
95000P-AL-8	WFCM_16-C37			4	1FM	393,018	102.6740	390,161	380,000	392,793	0	(225)	0	0	4.494	4.150	MON	1,423	2,894	10/26/2017	12/15/2049
95000Y-BD-6	WFCM_17-C40			4	1FM	297,377	99.3500	298,053	300,000	297,411	0	35	0	0	4.336	4.550	MON	1,084	2,204	10/05/2017	10/15/2050
95001C-AG-7	WFCM_17-SMP			4	1FE	1,000,000	99.9990	999,995	1,000,000	1,000,000	0	0	0	0	3.100	3.740	MON	947	0	12/14/2017	12/15/2022
05607K-AE-1	BXMT_17-FL1		D	4	1Z	4,500,000	100.0000	4,500,036	4,500,000	4,500,000	0	0	0	0	2.861	3.640	MON	3,934	0	12/08/2017	06/14/2035
05607K-AG-6	BXMT_17-FL1		D	4	1Z	1,500,000	100.0000	1,500,013	1,500,000	1,500,000	0	0	0	0	3.311	4.120	MON	1,518	0	12/08/2017	06/14/2035
71719P-AA-5	PFP_17-4		D	4	1FE	2,955,565	100.0000	2,955,581	2,955,565	2,955,565	0	0	0	0	2.357	2.780	MON	3,483	12,374	09/18/2017	07/14/2035
74165G-AB-6	PRIMA_15-4A		D	4	2Z	996,172	99.7110	997,116	1,000,000	989,505	0	(6,667)	0	0	4.000	0.000	MON	1,222	6,667	10/30/2017	08/26/2049
76124D-AA-0	RSO_17-CRE5		D	4	1FE	1,929,547	100.0610	1,930,700	1,929,519	1,929,547	0	0	0	0	2.277	2.760	MON	2,075	16,925	06/26/2017	07/15/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						300,797,802	XXX	304,288,588	300,986,435	301,634,998	0	(179,471)	78,547	0	XXX	XXX	XXX	665,816	5,839,141	XXX	XXX
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A			2	1FE	2,464,428	114.2810	3,343,888	2,926,022	2,517,370	0	5,640	0	0	5.524	6.780	JD	7,184	161,633	02/12/2009	06/15/2050
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P			2	1FE	875,742	111.2010	1,063,975	956,799	910,791	0	10,756	0	0	5.996	7.580	AO	14,342	57,370	11/12/2008	04/01/2024
12189P-AD-4	BURLINGTON NORTHERN AND SANTE FE R			2	1FE	32,565	100.8480	31,691	31,424	31,593	0	(264)	0	0	6.230	3.810	JJ	973	1,958	05/09/2008	07/02/2018
126650-BP-4	CVS PASS-THROUGH TRUST			2	1AM	307,423	111.1690	365,002	328,331	314,641	0	1,426	0	0	6.036	6.920	MON	1,156	19,818	08/17/2009	12/10/2028
12701#-AA-1	CRG_17-1			4	1FE	4,250,000	101.0990	4,296,708	4,250,000	4,250,000	0	0	0	0	4.700	4.690	JAJO	44,944	44,944	07/27/2017	01/10/2024
14041N-FG-1	COMET_16-A5			4	1FE	2,999,109	97.5100	2,925,326	3,000,000	2,999,094	0	(78)	0	0	1.660	1.660	MON	2,213	49,800	08/18/2016	06/17/2024
210805-DD-6	CONTINENTAL AIRLINES INC			2	4AM	695,034	109.2500	691,867	633,288	671,889	0	(12,369)	0	0	7.707	4.840	AO	12,066	48,808	07/09/2012	04/02/2021
210805-DH-7	CONTINENTAL AIRLINES INC			2	1FE	258,365	108.5000	265,084	244,317	252,325	0	(3,491)	0	0	6.703	5.360	JD	728	16,377	12/08/2010	06/15/2021
233046-AF-8	DNKN_17-1A			4	2AM	3,250,000	102.1600	3,320,200	3,250,000	3,250,000	0	0	0	0	4.030	4.080	FMAN	24,740	0	09/14/2017	11/20/2047
23342K-AC-8	DRB_17-A			4	1FE	1,499,448	99.4010	1,491,026	1,500,000	1,499,182	0	(266)	0	0	2.850	2.860	MON	713	29,213	04/13/2017	05/27/2042
25755T-AH-3	DPABS_17-1A			4	2AM	498,750	102.1680	509,563	498,750	498,750	0	0	0	0	4.118	4.190	JAJO	3,765	5,192	06/12/2017	07/25/2047
26224H-AC-1	DRUGC_2017-1A			4	2AM	4,524,093	99.9980	4,524,024	4,524,093	4,524,093	0	0	0	0	3.859	4.680	JAJO	37,828	61,699	05/31/2017	04/15/2027
33830J-AA-3	GUYS_17-1			4	2AM	249,375	102.6120	255,890	249,375	249,375	0	0	0	0	4.600	4.950	JAJO	2,103	3,760	05/24/2017	07/25/2047
341099-CH-0	FLORIDA POWER CORPORATION				1FE	1,311,823	138.5370	1,385,370	1,000,000	1,284,651	0	(9,127)	0	0	6.350	4.210	MS	18,697	63,500	11/19/2014	09/15/2037
341099-CL-1	FLORIDA POWER CORPORATION				1FE	8,485,465	140.7390	9,851,730	7,000,000	8,284,637	0	(37,109)	0	0	6.400	4.930	JD	19,911	448,000	07/09/2012	06/15/2038
39121J-AG-5	GREAT RIVER ENERGY 144A			2	1FE	22,598,830	120.4410	20,455,446	16,983,650	21,705,006	0	(275,088)	0	0	7.233	4.340	JJ	614,214	1,228,428	07/09/2012	07/01/2038
53688T-AA-2	LFRF_2015-1			4	1FE	2,170,453	99.6600	2,163,073	2,170,453	2,170,453	0	0	0	0	4.000	3.990	JAJO	14,711	86,818	05/11/2015	10/30/2027
637432-CG-8	NATIONAL RURAL UTILITIES COOPERATI				1FE	1,144,490	103.5240	1,035,240	1,000,000	1,017,657	0	(20,396)	0	0	6.550	4.360	MN	10,917	65,500	12/08/2010	11/01/2018
637432-KT-1	NATIONAL RURAL UTILITIES COOP FINA				1FE	2,104,500	100.2530	2,005,060	2,000,000	2,001,246	0	(14,721)	0	0	5.450	4.680	FA	45,417	109,000	09/23/2009	02/01/2018
63939E-AD-5	NAVSL_15-AA			4	1FE	5,150,000	103.1880	5,159,405	5,000,000	5,162,415	0	12,415	0	0	3.177	3.600	MON	7,501	108,290	03/30/2017	11/15/2030
78445X-AA-4	SLMA_10-1			3	AM	23,065	98.7410	22,762	23,052	23,113	0	44	0	0	1.952	2.620	MON	9	342	12/21/2010	03/25/2025
83404K-AE-3	SOFI_17-E			4	1Z	399,341	100.2390	400,958	400,000	395,689	0	(3,652)	0	0	4.160	0.000	MON	277	3,374	10/06/2017	11/26/2040
88159D-AA-3	TES_17-1A			4	1Z	999,863	100.5980	1,005,980	1,000,000	993,489	0	(6,375)	0	0	4.330	0.000	AO	6,375	0	11/03/2017	10/20/2047
92535V-AA-0	VBTOW_16-2A			4	2AM	2,861,831	100.3250	2,871,258	2,861,933	2,861,765	0	(171)	0	0	5.193	5.310	MON	6,605	159,714	10/12/2016	10/15/2046
92535V-AB-8	VBTOW_16-2A			4	2AM	299,991	98.2870	294,863	300,000	299,992	0	0	0	0	6.900	6.900	MON	920	20,700	10/12/2016	10/15/2046
97181#-KE-2	UNION PACIFIC CORP PRVT			1	1	1,340,696	113.1320	1,516,756	1,340,696	1,340,696	0	0	0	0	5.850	5.840	JD	218	78,431	12/01/2004	06/30/2024
00163G-AQ-0	ALM_2012-7A		D	4	1FE	1,140,000	100.8340	1,149,516	1,140,000	1,140,000	0	0	0	0	2.839	3.810	JAJO	7,013	29,634	09/13/2016	10/15/2028
00190Y-AT-2	ARES_13-2A		D	4	1FE	2,000,000	100.4650	2,009,308	2,000,000	2,000,000	0	0	0	0	3.077	4.120	JAJO	11,115	22,034	06/09/2017	07/28/2029
020053-AS-3	ALM_13-8A		D	4	1FE	370,000	100.6620	372,453	370,000	370,000	0	0	0	0	2.849	3.810	JAJO	2,255	9,564	09/28/2016	10/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03762Y-AA-5	APID_16-25A		D	4	1FE	460,000	100.3070	461,416	460,000	460,000	0	0	0	0	2.822	3.770	JAJO	2,633	11,157	10/03/2016	10/20/2028
04015N-AJ-3	ARES_15-4A		D	4	1FE	7,025,372	100.1020	7,007,161	7,000,000	7,033,764	0	8,392	0	0	2.880	3.900	JAJO	25,761	0	10/31/2017	10/15/2030
04016N-AB-9	ARES_17-44A		D	4	1FE	5,000,000	100.4130	5,020,685	5,000,000	5,000,000	0	0	0	0	2.653	3.720	JAJO	48,281	0	07/14/2017	10/15/2029
04016U-AE-7	ARES_17-46A		D	4	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	2.752	0.000	JAJO	0	0	12/07/2017	01/15/2030
04965C-AN-8	ATRM_12A		D	4	1Z	4,000,000	100.3010	4,012,044	4,000,000	4,000,000	0	0	0	0	3.041	4.040	JAJO	15,210	0	11/06/2017	04/22/2027
04966H-AA-4	ATRM_13A		D	4	1FE	4,000,000	100.0580	4,002,332	4,000,000	4,000,000	0	0	0	0	2.542	3.510	JAJO	11,583	0	10/20/2017	11/23/2030
06760B-AC-6	BABSN_17-1		D	4	1FE	3,000,000	100.3810	3,011,433	3,000,000	3,000,000	0	0	0	0	2.645	3.760	JAJO	33,070	0	06/23/2017	07/18/2029
09625J-AQ-7	BLUEM_13-3A		D	4	1FE	1,000,000	100.1160	1,001,167	1,000,000	1,000,000	0	0	0	0	2.777	3.700	JAJO	4,861	6,853	07/11/2017	10/30/2025
09626Y-AN-0	BLUEM_13-2A		D	4	1FE	2,500,000	100.7970	2,519,943	2,500,000	2,500,000	0	0	0	0	2.536	3.560	JAJO	12,331	0	10/11/2017	10/22/2030
09628V-AB-0	BLUEM_16-3A		D	4	1FE	460,000	100.3050	461,403	460,000	460,000	0	0	0	0	3.215	4.190	FMAN	1,931	13,576	10/06/2016	11/15/2027
12232K-AA-8	BURNH_16-1A		D	4	1FE	389,493	101.4010	395,467	390,000	391,438	0	1,894	0	0	2.792	3.710	JAJO	2,208	9,792	10/07/2016	10/20/2029
12232K-AC-4	BURNH_16-1A		D	4	1FE	330,000	100.4450	331,470	330,000	330,000	0	0	0	0	3.162	4.200	JAJO	2,116	9,503	10/07/2016	10/20/2029
12548M-BF-1	CIFC_15-1A		D	4	1FE	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	2.673	0.000	JAJO	7,352	0	12/12/2017	01/22/2031
12551A-AA-3	CIFC_17-1A		D	4	1FE	1,150,000	100.4670	1,155,379	1,150,000	1,150,000	0	0	0	0	2.722	3.690	JAJO	6,262	18,403	02/03/2017	04/23/2029
13079W-AC-2	SYMP_12-9A		D	4	1FE	880,000	100.8270	887,285	880,000	880,000	0	0	0	0	2.809	3.790	JAJO	5,287	22,608	09/30/2016	10/16/2028
13079W-AE-8	SYMP_12-9A		D	4	1FE	460,000	100.8340	463,840	460,000	460,000	0	0	0	0	3.209	4.240	JAJO	3,157	13,679	09/30/2016	10/16/2028
141312-AA-6	CRBN_17-1A		D	4	1Z	8,000,000	100.0390	8,003,120	8,000,000	8,000,000	0	0	0	0	2.531	3.520	JAJO	7,314	0	11/06/2017	01/20/2031
14314B-AA-5	CGMS_17-1A		D	4	1FE	1,700,000	100.2850	1,704,848	1,700,000	1,700,000	0	0	0	0	2.662	3.670	JAJO	9,179	22,018	03/08/2017	04/20/2031
14314F-AE-8	CGMS_17-3A		D	4	1FE	1,000,000	100.2270	1,002,279	1,000,000	1,000,000	0	0	0	0	3.137	4.130	JAJO	12,931	0	06/23/2017	07/20/2029
15032D-AA-9	CEDF_16-6A		D	4	1FE	1,100,000	100.5490	1,106,048	1,100,000	1,100,000	0	0	0	0	2.832	3.800	JAJO	6,318	26,825	10/13/2016	10/20/2028
15032D-AC-5	CEDF_16-6A		D	4	1FE	460,000	100.3060	461,411	460,000	460,000	0	0	0	0	3.292	4.330	JAJO	3,071	13,240	10/13/2016	10/20/2028
15032E-AA-7	CEDF_17-8A		D	4	1FE	4,000,000	100.6260	4,025,064	4,000,000	4,000,000	0	0	0	0	2.559	3.620	JAJO	31,282	0	08/09/2017	10/17/2030
15032T-AS-5	CEDF_13-1A		D	4	1FE	4,000,000	100.9960	4,039,876	4,000,000	4,000,000	0	0	0	0	2.766	3.500	MJSD	7,069	48,150	06/09/2017	06/09/2030
15032T-AW-6	CEDF_13-1A		D	4	1FE	2,000,000	100.3550	2,007,106	2,000,000	2,000,000	0	0	0	0	3.286	4.110	MJSD	4,199	29,015	06/09/2017	06/09/2030
262431-AB-5	DRSLF_17-50A		D	4	1FE	1,500,000	100.1810	1,502,724	1,500,000	1,500,000	0	0	0	0	2.534	3.590	JAJO	13,200	0	07/24/2017	07/15/2030
262431-AD-1	DRSLF_17-50A		D	4	1FE	1,500,000	100.3780	1,505,673	1,500,000	1,500,000	0	0	0	0	2.964	4.140	JAJO	15,440	0	07/24/2017	07/15/2030
26250J-AW-0	DRSLF_12-25A		D	4	1FE	3,000,000	100.4140	3,012,438	3,000,000	3,000,000	0	0	0	0	3.480	4.240	JAJO	22,335	0	09/27/2017	10/15/2027
375415-AA-4	GILBT_17-1A		D	4	1FE	5,000,000	100.6230	5,031,165	5,000,000	5,000,000	0	0	0	0	2.519	3.540	JAJO	24,147	0	09/26/2017	10/15/2030
45605P-AM-0	BIND_16-1A		C	4	2AM	5,000,000	107.9190	5,395,950	5,000,000	5,000,000	0	0	0	0	5.235	5.330	JAJO	55,258	261,750	05/13/2016	04/15/2026
50189G-AB-8	LCM_22A		D	4	1FE	1,000,000	101.6190	1,016,191	1,000,000	1,000,000	0	0	0	0	2.842	3.330	JAJO	5,764	26,095	09/15/2016	10/20/2028
532621-AQ-2	LROCK_014-2A		D	4	1FE	560,000	100.1350	560,759	560,000	560,000	0	0	0	0	3.103	4.120	JAJO	3,621	12,370	01/10/2017	04/18/2026
55820T-AC-2	MDPK_17-25A		D	4	1FE	1,500,000	101.0130	1,515,201	1,500,000	1,500,000	0	0	0	0	3.107	4.110	FMAN	4,532	13,487	06/30/2017	07/27/2030
55953T-AA-5	MAGNE_16-18A		D	4	1FE	1,830,000	100.7150	1,843,101	1,830,000	1,830,000	0	0	0	0	2.815	3.720	FMAN	6,728	47,320	09/29/2016	11/15/2028
55953T-AC-1	MAGNE_16-18A		D	4	1FE	550,000	100.2610	551,437	550,000	550,000	0	0	0	0	3.165	4.120	FMAN	2,273	16,206	09/29/2016	11/15/2028
64131Q-AA-8	NEUB_17-26A		D	4	1FE	7,000,000	100.0330	7,002,345	7,000,000	7,000,000	0	0	0	0	2.562	3.520	JAJO	16,441	0	10/25/2017	10/18/2030
675711-AA-3	OCT33_17-1A		D	4	1FE	4,000,000	100.0580	4,002,344	4,000,000	4,000,000	0	0	0	0	2.543	3.550	JAJO	9,326	0	10/16/2017	01/20/2031
67590E-AS-3	OCT15_13-1A		D	4	1FE	3,000,000	100.8910	3,026,745	3,000,000	3,000,000	0	0	0	0	2.707	3.760	JAJO	16,695	20,364	06/27/2017	07/19/2030
67590E-AU-8	OCT15_13-1A		D	4	1FE	1,250,000	100.4570	1,255,719	1,250,000	1,250,000	0	0	0	0	3.107	4.200	JAJO	7,984	9,763	06/27/2017	07/19/2030
675920-AA-0	OCT30_17-1A		D	4	1FE	930,000	101.2920	942,016	930,000	930,000	0	0	0	0	2.682	3.670	JAJO	5,059	14,533	02/03/2017	03/17/2030
675922-AC-2	OCT34_17-1A		D	4	1FE	4,000,000	100.0390	4,001,572	4,000,000	4,000,000	0	0	0	0	2.652	3.630	JAJO	5,305	0	11/08/2017	01/20/2030
69689C-AN-6	PLMRS_15-2A		D	4	1FE	3,000,000	100.9630	3,028,896	3,000,000	3,000,000	0	0	0	0	2.712	3.730	JAJO	16,502	20,370	06/27/2017	07/20/2030
69689C-AQ-9	PLMRS_15-2A		D	4	1FE	1,400,000	100.5360	1,407,511	1,400,000	1,400,000	0	0	0	0	3.162	4.230	JAJO	8,978	11,116	06/27/2017	07/20/2030
860444-AN-8	STWRT_15-1A		D	4	1FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	2.798	0.000	JAJO	0	0	12/11/2017	01/15/2030
87159Q-BL-1	SYMP_14-14A		D	4	1FE	560,000	100.3800	562,130	560,000	560,000	0	0	0	0	3.859	4.920	JAJO	4,742	15,509	01/06/2017	07/14/2026
87232B-AB-8	TSYMP_17-1A		D	4	1FE	5,000,000	100.7690	5,038,480	5,000,000	5,000,000	0	0	0	0	2.526	3.580	JAJO	51,230	0	06/29/2017	07/15/2030
88390A-AT-7	WINDR_14-2A		D	4	1FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	2.797	0.000	JAJO	0	0	12/21/2017	01/15/2031
88432A-AW-0	WINDR_13-2A		D	4	1FE	5,000,000	100.9160	5,045,820	5,000,000	5,000,000	0	0	0	0	2.563	3.600	JAJO	26,707	0	10/02/2017	10/18/2030
88432A-BA-7	WINDR_13-2A		D	4	1FE	3,000,000	100.7920	3,023,778	3,000,000	3,000,000	0	0	0	0	4.383	4.470	JAJO	27,399	0	10/02/2017	10/18/2030
88432M-AA-2	WINDR_17-1A		D	4	1FE	600,000	100.8460	605,077	600,000	600,000	0	0	0	0	2.693	3.690	JAJO	3,367	9,092	02/02/2017	04/18/2029
88433B-AA-5	WINDR_2016-2A		D	4	1FE	1,090,000	100.3260	1,093,557	1,090,000	1,090,000	0	0	0	0	2.876	3.830	FMAN	5,313	28,740	09/27/2016	11/01/2028
88433B-AC-1	WINDR_2016-2A		D	4	1FE	370,000	100.4170	371,546	370,000	370,000	0	0	0	0	3.276	4.290	FMAN	2,054	11,256	09/27/2016	11/01/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						222,859,545	XXX	224,206,374	215,512,183	221,585,114	0	(342,540)	0	0	XXX	XXX	XXX	1,542,716	3,696,691	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,952,265,130	XXX	7,559,284,305	6,771,241,064	6,846,528,485	0	2,917,647	952,872	99,405	XXX	XXX	XXX	77,967,347	304,504,729	XXX	XXX
00138G-AB-5	AIG LIFE HOLDINGS INC				2FE	1,660,000	124.0000	2,480,000	2,000,000	1,672,046	0	2,485	0	0	7.570	9.210	JD	12,617	151,400	06/29/2011	12/01/2045
00138G-AC-3	AMERICAN GENERAL INSTITUTIONAL CAP 144A				2FE	8,045,589	141.5000	11,320,000	8,000,000	8,036,822	0	(731)	0	0	8.125	8.070	MS	191,389	650,000	07/09/2012	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
01039X-AA-8	ALABAMA POWER COMPANY			1,2	1FE	4,042,320	98.4290	3,937,160	4,000,000	4,000,000	0	0	0	0	4.794	3.140	JAJO	44,843	168,735	05/01/2005	10/01/2042
037389-AK-9	AON CORP				2FE	5,769,618	130.8820	6,544,100	5,000,000	5,528,961	0	(41,973)	0	0	8.205	6.620	JJ	205,125	410,250	07/09/2012	01/01/2027
416515-AW-4	HARTFORD FINANCIAL SERVICES GROUP			1,2	2FE	2,398,104	102.5040	2,460,096	2,400,000	2,398,409	0	30	0	0	8.125	8.130	JD	8,667	195,000	06/03/2008	06/15/2038
53079E-AR-5	LIBERTY MUTUAL GROUP INC 144A			1,2	3FE	978,050	166.5000	1,665,000	1,000,000	978,368	0	29	0	0	10.750	10.990	JD	4,778	107,500	05/21/2008	06/15/2058
553086-AC-3	MMI CAPITAL TRUST I				2FE	1,284,504	122.9290	1,413,684	1,150,000	1,234,421	0	(5,839)	0	0	7.625	6.600	JD	3,897	87,688	01/06/2006	12/15/2027
903312-AA-4	USB REALTY CORP 144A			1,2	1FE	1,637,500	90.1250	2,253,125	2,500,000	1,716,689	0	803	0	0	2.506	4.360	JAJO	13,575	56,731	08/17/2009	01/01/9999
92276M-20-4	VENTAS REALTY LP			2	2FE	963,800	25.1630	1,107,172	44,000	971,695	0	1,995	0	0	5.450	6.380	MJSD	2,664	59,950	08/14/2013	03/15/2043
39136M-AA-4	GREAT-WEST LIFE CO. 144A				2FE	1,990,440	121.1080	2,422,160	2,000,000	1,992,563	0	233	0	0	6.625	6.660	MN	16,931	132,500	11/05/2004	11/15/2034
054536-AA-5	AXA			D	2FE	5,930,247	144.0430	7,202,150	5,000,000	5,715,706	0	(33,337)	0	0	8.600	6.900	JD	19,111	430,000	06/29/2011	12/15/2030
677879-CE-6	OIL INSURANCE LTD 144A			D 1,2	2FE	12,258,000	96.1250	13,885,256	14,445,000	12,280,631	0	22,631	0	0	4.676	5.740	MJSD	3,753	610,117	12/09/2008	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						46,958,172	XXX	56,689,903	47,539,000	46,526,311	0	(53,674)	0	0	XXX	XXX	XXX	527,350	3,059,871	XXX	XXX
4899999. Total - Hybrid Securities						46,958,172	XXX	56,689,903	47,539,000	46,526,311	0	(53,674)	0	0	XXX	XXX	XXX	527,350	3,059,871	XXX	XXX
92911U-AA-6	VOYA_16-2A		D	4	1FE	1,787,500	101.4570	1,813,555	1,787,500	1,787,500	0	0	0	0	2.897	3.890	JAJO	10,646	57,876	06/07/2016	07/19/2028
92911U-AC-2	VOYA_16-2A		D	4	1FE	308,750	101.7220	314,067	308,750	308,750	0	0	0	0	3.457	4.510	JAJO	2,194	12,192	06/07/2016	07/19/2028
92911U-AE-8	VOYA_16-2A		D	4	1FE	172,250	103.0970	177,586	172,250	172,250	0	0	0	0	4.257	5.370	JAJO	1,507	8,551	06/07/2016	07/19/2028
92911U-AG-3	VOYA_16-2A		D	2AM	1FE	139,804	101.3540	144,938	143,000	140,537	0	733	0	0	5.607	7.130	JAJO	1,648	9,550	06/07/2016	07/19/2028
92912V-AL-9	VOYA_14-2A		D	4	1FE	87,667	100.0120	87,678	87,667	87,667	0	0	0	0	2.303	2.350	JAJO	426	1,194	03/31/2017	04/17/2030
92912V-AN-5	VOYA_14-2A		D	4	1FE	1,744,000	100.6420	1,755,207	1,744,000	1,744,000	0	0	0	0	2.603	3.600	JAJO	9,585	21,999	03/31/2017	04/17/2030
92912V-AQ-8	VOYA_14-2A		D	4	1FE	232,000	100.4480	233,041	232,000	232,000	0	0	0	0	3.003	4.070	JAJO	1,471	3,398	03/31/2017	04/17/2030
92912V-AS-4	VOYA_14-2A		D	4	1FE	145,000	100.9590	146,391	145,000	145,000	0	0	0	0	3.803	4.950	JAJO	1,164	2,714	03/31/2017	04/17/2030
92912V-AU-9	VOYA_14-2A		D	2AM	1FE	174,416	101.5820	179,801	177,000	175,030	0	614	0	0	4.903	6.290	JAJO	1,832	4,302	03/31/2017	04/17/2030
92912V-AW-5	VOYA_14-2A		D	4	1FE	79,000	100.6470	79,511	79,000	79,000	0	0	0	0	3.860	3.910	JAJO	644	1,525	03/31/2017	04/17/2030
92913B-AG-3	VOYA_14-2A		D	3AM	1FE	118,580	101.3030	122,577	121,000	119,251	0	671	0	0	7.653	9.300	JAJO	1,955	4,629	03/31/2017	04/17/2030
92913B-AJ-7	VOYA_14-2A		D	4AM	1FE	46,030	95.5290	47,765	50,000	46,411	0	381	0	0	9.003	11.900	JAJO	950	2,270	03/31/2017	04/17/2030
92913B-AL-2	VOYA_14-2A		D	6Z	1FE	142,200	64.0910	101,264	158,000	101,264	(44,690)	3,754	0	0	0.000	10.080	JAJO	0	3,660	03/31/2017	04/17/2030
92914N-AJ-0	VOYA_15-1A		D	4	1FE	2,038,000	100.0000	2,038,000	2,038,000	2,038,000	0	0	0	0	2.463	0.000	JAJO	1,534	0	12/12/2017	01/18/2029
92914N-AL-5	VOYA_15-1A		D	4	1FE	349,000	100.0000	349,000	349,000	349,000	0	0	0	0	2.813	0.000	JAJO	300	0	12/12/2017	01/18/2029
92914N-AN-1	VOYA_15-1A		D	4	1FE	233,000	100.0000	233,000	233,000	233,000	0	0	0	0	3.263	0.000	JAJO	232	0	12/12/2017	01/18/2029
92914N-AQ-4	VOYA_15-1A		D	2AM	1FE	159,000	100.0000	159,000	159,000	159,000	0	0	0	0	3.913	0.000	JAJO	190	0	12/12/2017	01/18/2029
92914Q-AG-9	VOYA_15-1A		D	3AM	1FE	136,096	99.3390	136,096	137,000	135,794	0	(302)	0	0	7.213	0.000	JAJO	302	0	12/12/2017	01/18/2029
92914Q-AJ-3	VOYA_15-1A		D	4AM	1FE	65,674	96.5800	65,674	68,000	65,483	0	(191)	0	0	9.213	0.000	JAJO	191	0	12/12/2017	01/18/2029
92915D-AA-0	VOYA_16-2A		D	2AM	1FE	99,203	101.8360	108,558	106,600	99,877	0	674	0	0	8.307	10.910	JAJO	1,820	10,772	06/07/2016	07/19/2028
92915D-AC-6	VOYA_16-2A		D	6*	1FE	221,902	73.5070	187,057	254,475	187,057	(27,130)	(4,712)	0	0	0.000	4.670	JAJO	0	46,774	06/07/2016	07/19/2028
92915H-AA-1	VOYA_16-3A		D	4	1FE	2,427,500	100.3450	2,435,887	2,427,500	2,427,500	0	0	0	0	2.783	3.750	JAJO	14,079	60,341	09/28/2016	10/18/2027
92915H-AC-7	VOYA_16-3A		D	4	1FE	548,000	100.7290	551,997	548,000	548,000	0	0	0	0	3.153	4.190	JAJO	3,601	15,627	09/28/2016	10/18/2027
92915H-AE-3	VOYA_16-3A		D	4	1FE	250,000	101.0040	252,510	250,000	250,000	0	0	0	0	3.753	4.870	JAJO	1,955	8,612	09/28/2016	10/18/2027
92915H-AG-8	VOYA_16-3A		D	2AM	1FE	244,525	101.3280	253,321	250,000	246,809	0	2,087	0	0	5.203	6.630	JAJO	2,710	12,197	09/28/2016	10/18/2027
92915K-AC-0	VOYA_16-3A		D	6Z	1FE	342,160	80.8430	294,269	364,000	294,269	(44,117)	(4,273)	0	0	0.000	6.430	JAJO	0	48,718	09/28/2016	10/18/2027
92915Q-AA-1	VOYA_17-3A		D	4	1FE	32,000	100.0910	32,029	32,000	32,000	0	0	0	0	2.041	2.720	JAJO	314	0	06/13/2017	07/20/2030
92915Q-AC-7	VOYA_17-3A		D	4	1FE	1,840,000	100.2290	1,844,219	1,840,000	1,840,000	0	0	0	0	2.471	3.580	JAJO	21,855	0	06/13/2017	07/20/2030
92915Q-AE-3	VOYA_17-3A		D	4	1FE	183,000	100.4420	183,811	183,000	183,000	0	0	0	0	2.591	3.730	JAJO	2,279	0	06/13/2017	07/20/2030
92915Q-AG-8	VOYA_17-3A		D	4	1FE	375,000	100.6430	377,412	375,000	375,000	0	0	0	0	3.011	4.220	JAJO	5,427	0	06/13/2017	07/20/2030
92915Q-AJ-2	VOYA_17-3A		D	4	1FE	190,000	100.9920	191,887	190,000	190,000	0	0	0	0	3.591	4.850	JAJO	3,279	0	06/13/2017	07/20/2030
92915Q-AL-7	VOYA_17-3A		D	2AM	1FE	183,000	101.9890	186,640	183,000	183,000	0	0	0	0	4.791	6.110	JAJO	4,214	0	06/13/2017	07/20/2030
92915T-AA-5	VOYA_16-4A		D	4	1FE	2,924,000	100.4540	2,937,281	2,924,000	2,924,000	0	0	0	0	2.822	3.790	JAJO	16,736	64,962	11/17/2016	07/20/2029
92915T-AC-1	VOYA_16-4A		D	4	1FE	339,500	100.5280	341,293	339,500	339,500	0	0	0	0	3.212	4.240	JAJO	2,212	8,657	11/17/2016	07/20/2029
92915T-AE-7	VOYA_16-4A		D	4	1FE	250,000	100.5080	251,272	250,000	250,000	0	0	0	0	3.740	3.790	JAJO	1,844	7,766	11/17/2016	07/20/2029
92915T-AG-2	VOYA_16-4A		D	4	1FE	320,000	101.0020	323,209	320,000	320,000	0	0	0	0	3.862	4.930	JAJO	2,506	9,910	11/17/2016	07/20/2029
92915T-AJ-6	VOYA_16-4A		D	2AM	1FE	250,000	102.0020	255,006	250,000	250,000	0	0	0	0	5.512	6.670	JAJO	2,795	11,214	11/17/2016	07/20/2029
92915U-AA-2	VOYA CLO LTD VOYA_17-2A		D	1FE	23,000	100.9200	23,212	23,000	23,000	0	0	0	0	2.204	2.920	JAJO	293	0	05/02/2017	06/07/2030
92915U-AB-0	VOYA CLO LTD VOYA_17-2A		D	1FE	1,944,000	101.5500	1,974,132	1,944,000	1,944,000	0	0	0	0	2.514	3.560	JAJO	28,245	0	05/02/2017	06/07/2030
92915U-AC-8	VOYA CLO LTD VOYA_17-2A		D	1FE	406,000	100.7610	409,093	406,000	406,000	0	0	0	0	3.014	4.120	JAJO	7,072	0	05/02/2017	06/07/2030
92915U-AD-6	VOYA CLO LTD VOYA_17-2A		D	1FE	205,000	101.2100	207,481	205,000	205,000	0	0	0	0	3.654	4.840	JAJO	4,329	0	05/02/2017	06/07/2030
92915U-AE-4	VOYA CLO LTD VOYA_17-2A		D	2AM	1FE	174,000	101.8700	177,255	174,000	174,000	0	0	0	0	5.004	6.270	JAJO	5,031	0	05/02/2017	06/07/2030
92915U-AF-1	VOYA CLO LTD VOYA_17-2A		D	1FE	53,000	100.8570	53,454	53,000	53,000	0	0	0	0	3.780	3.830	JAJO	1,135	0	05/02/2017	06/07/2030
92915W-AE-0	VOYA_16-4A		D	6Z	1FE	396,273	87.9730	360,251	409,500	360,251	(12,758)	(23,264)	0	0	0.000	6.650	JAJO	0	32,559	11/17/2016	07/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92915X-AD-0	VOYA CLO LTD VOYA_17-2A		D	4	3AM	122,220	100.8950	127,128	126,000	122,949	0	729	0	0	7.324	9.150	JAJO	5,332	0	05/02/2017	06/07/2030
92915X-AE-8	VOYA CLO LTD VOYA_17-2A		D	4	6Z	258,100	92.3330	267,766	290,000	267,766	(7,082)	16,747	0	0	0.000	12.790	JAJO	0	0	05/02/2017	06/07/2030
92916M-AA-9	VOYA_17-1A		D	4	1FE	1,686,055	100.1790	1,689,080	1,686,055	1,686,055	0	0	0	0	2.603	3.600	JAJO	9,266	21,884	03/10/2017	04/17/2030
92916M-AB-7	VOYA_17-1A		D	4	1FE	316,135	100.3200	317,147	316,135	316,135	0	0	0	0	2.953	3.990	JAJO	1,971	4,681	03/10/2017	04/17/2030
92916M-AC-5	VOYA_17-1A		D	4	1FE	171,240	100.7670	172,554	171,240	171,240	0	0	0	0	3.653	4.750	JAJO	1,321	3,162	03/10/2017	04/17/2030
92916M-AD-3	VOYA_17-1A		D	4	2AM	144,171	101.0830	146,465	144,895	144,818	0	648	0	0	4.683	5.890	JAJO	1,433	3,455	03/10/2017	04/17/2030
92916M-AE-1	VOYA_17-1A		D	4	1FE	326,673	100.2530	327,502	326,673	326,673	0	0	0	0	2.303	2.950	JAJO	1,588	3,728	03/10/2017	04/17/2030
92916N-AA-7	VOYA_17-1A		D	4	3AM	104,324	101.2010	106,644	105,378	104,796	0	472	0	0	7.453	8.930	JAJO	1,658	4,037	03/10/2017	04/17/2030
92916N-AB-5	VOYA_17-1A		D	4	6Z	222,692	85.1500	223,878	262,919	215,434	0	(7,259)	0	0	0.000	14.940	JAJO	0	22,880	03/10/2017	04/17/2030
92916P-AA-2	VOYA_17-3A		D	4	3AM	115,397	101.0210	118,195	117,000	116,000	0	603	0	0	7.441	9.090	JAJO	4,184	0	06/13/2017	07/20/2030
92916P-AC-8	VOYA_17-3A		D	4	6Z	281,000	102.0660	286,806	281,000	281,000	0	0	0	0	0.000	12.330	JAJO	0	0	06/13/2017	07/20/2030
92916Q-AA-0	VOYA_17-4A		D	4	1FE	1,881,000	100.0510	1,881,963	1,881,000	1,881,000	0	0	0	0	2.510	3.490	JAJO	4,197	0	10/30/2017	10/15/2030
92916Q-AB-8	VOYA_17-4A		D	4	1FE	142,000	100.0510	142,072	142,000	142,000	0	0	0	0	2.633	3.630	JAJO	332	0	10/30/2017	10/15/2030
92916Q-AC-6	VOYA_17-4A		D	4	1FE	379,000	100.0850	379,325	379,000	379,000	0	0	0	0	2.830	3.860	JAJO	953	0	10/30/2017	10/15/2030
92916Q-AD-4	VOYA_17-4A		D	4	1FE	124,000	100.1720	124,214	124,000	124,000	0	0	0	0	3.130	4.220	JAJO	345	0	10/30/2017	10/15/2030
92916Q-AE-2	VOYA_17-4A		D	4	2AM	168,000	100.1680	168,283	168,000	168,000	0	0	0	0	4.330	5.480	JAJO	647	0	10/30/2017	10/15/2030
92916Q-AF-9	VOYA_17-4A		D	4	1FE	72,000	100.1720	72,124	72,000	72,000	0	0	0	0	3.130	4.220	JAJO	200	0	10/30/2017	10/15/2030
92916U-AA-1	VOYA_17-4A		D	4	3AM	142,000	100.3210	142,456	142,000	142,000	0	0	0	0	7.380	9.050	JAJO	932	0	10/30/2017	10/15/2030
92916U-AB-9	VOYA_17-4A		D	4	6Z	286,842	95.8030	287,411	300,000	287,411	(2,549)	3,119	0	0	0.000	13.370	JAJO	0	0	10/30/2017	10/15/2030
92917C-AA-0	INGIM_13-1A		D	4	1FE	32,000	99.9990	32,000	32,000	32,000	0	0	0	0	1.935	2.570	JAJO	132	0	09/29/2017	10/15/2030
92917C-AE-2	INGIM_13-1A		D	4	1FE	1,910,000	100.7420	1,924,184	1,910,000	1,910,000	0	0	0	0	2.545	3.570	JAJO	10,397	0	09/29/2017	10/15/2030
92917C-AG-7	INGIM_13-1A		D	4	1FE	5,184,000	100.9010	5,230,729	5,184,000	5,184,000	0	0	0	0	2.685	3.760	JAJO	29,771	0	09/29/2017	10/15/2030
92917C-AJ-1	INGIM_13-1A		D	4	1FE	308,000	100.4390	309,353	308,000	308,000	0	0	0	0	2.885	3.980	JAJO	1,901	0	09/29/2017	10/15/2030
92917C-AL-6	INGIM_13-1A		D	4	1FE	200,000	100.6130	201,227	200,000	200,000	0	0	0	0	3.235	4.360	JAJO	1,384	0	09/29/2017	10/15/2030
92917C-AN-2	INGIM_13-1A		D	4	2AM	179,000	100.9550	180,711	179,000	179,000	0	0	0	0	4.285	5.470	JAJO	1,641	0	09/29/2017	10/15/2030
92917D-AA-8	INGIM_13-1A		D	4	3AM	130,020	101.4780	133,951	132,000	130,326	0	306	0	0	7.815	9.460	JAJO	2,206	0	09/29/2017	10/15/2030
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						37,264,899	XXX	37,389,855	37,471,037	37,115,803	(138,326)	(8,463)	0	0	XXX	XXX	XXX	252,293	535,796	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						37,264,899	XXX	37,389,855	37,471,037	37,115,803	(138,326)	(8,463)	0	0	XXX	XXX	XXX	252,293	535,796	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						7,445,150,457	XXX	8,263,730,338	7,400,277,655	7,416,378,169	254,093	(5,735,905)	1,041,546	99,405	XXX	XXX	XXX	89,861,515	330,591,899	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						582,590,087	XXX	598,517,120	562,004,702	493,657,912	0	9,433,241	373,661	0	XXX	XXX	XXX	1,732,313	39,547,840	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						456,492,462	XXX	464,040,013	477,642,724	458,280,987	0	272,133	78,547	0	XXX	XXX	XXX	1,104,301	9,233,039	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						260,124,444	XXX	261,596,229	252,983,220	258,700,917	(138,326)	(351,003)	0	0	XXX	XXX	XXX	1,795,009	4,232,487	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						8,744,357,450	XXX	9,587,883,700	8,692,908,301	8,627,017,985	115,767	3,618,466	1,493,754	99,405	XXX	XXX	XXX	94,493,138	383,605,265	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
003009-2#-3	ABERDEEN ASIA PACIFIC INC FND MRPS			56,000.000	25.00	0.000	1,400,000	25.439	1,424,584	1,400,000	15,079	57,750	0	0	0	0	0	0	P1U	06/27/2013
09257@-12-5	BLACKSTONE/GSO STRATEGIC CREDIT FD			700.000	1,000.00	0.000	700,000	987.881	691,517	700,000	4,492	25,270	0	0	0	0	0	0	P1U	07/27/2016
09258*-12-6	BLACKSTONE/GSO LG-SHT CRED INC FD			300.000	1,000.00	0.000	300,000	987.881	296,364	300,000	1,925	10,830	0	0	0	0	0	0	P1U	07/27/2016
18469P-2#-6	CLEARBRIDGE ENERGY MLP OPPOR FUND			2.000	100,000.00	0.000	200,000	99,752.300	199,505	200,000	615	7,380	0	0	0	0	0	0	P1U	03/26/2015
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPOR FUND			2.000	100,000.00	0.000	200,000	99,764.900	199,530	200,000	666	8,140	0	0	0	0	0	0	P1U	03/26/2015
18469P-4#-4	CLEARBRIDGE ENERGY MLP OPPOR FUND			4.000	100,000.00	0.000	400,000	99,571.100	398,285	400,000	1,332	17,040	0	0	0	0	0	0	P1U	03/26/2015
18469Q-2#-4	CLEARBRIDGE ENERGY MLP TOT RET FND			1.000	100,000.00	0.000	100,000	99,752.300	99,752	100,000	308	3,690	0	0	0	0	0	0	P1U	03/26/2015
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOT RET FND			2.000	100,000.00	0.000	200,000	99,764.900	199,530	200,000	666	8,140	0	0	0	0	0	0	P1U	03/26/2015
18469Q-4#-2	CLEARBRIDGE ENERGY MLP TOT RET FND			2.000	100,000.00	0.000	200,000	99,571.100	199,142	200,000	666	8,520	0	0	0	0	0	0	P1U	03/26/2015
23325P-2#-0	DNP SELECT INCOME FUND INC			1.000	100,000.00	0.000	100,000	102,546.000	102,546	100,000	695	3,114	0	0	0	0	0	0	P1U	02/19/2014
291087-30-2	EMERSON RADIO CORP			102.000	0.00	0.000	102,000	1,000.000	102,000	102,000	0	0	0	0	0	0	0	0	P4L	01/02/1995
29364@-10-7	ENTERGY UTILITY HOLDING CO			10,700.000	1,000.00	0.000	10,700,000	1,133.060	12,123,796	10,700,000	35,667	802,500	0	0	0	0	0	0	P2U	10/01/2015
486606-5#-9	KAYNE ANDERSON KYN FUND			4,000.000	25.00	0.000	100,000	25.089	100,356	100,000	350	4,060	0	0	0	0	0	0	P1U	04/30/2014
486606-6#-8	KAYNE ANDERSON KYN			28,000.000	25.00	0.000	700,000	24.723	692,244	700,000	2,327	27,020	0	0	0	0	0	0	P1U	10/29/2014
486606-7#-7	KAYNE ANDERSON KYN FUND			72,000.000	25.00	0.000	1,800,000	24.429	1,758,888	1,800,000	5,040	60,480	0	0	0	0	0	0	P1U	11/09/2016
48660P-4#-8	KAYNE ANDERSON KYE FUND			28,000.000	25.00	0.000	700,000	24.470	685,160	700,000	1,960	23,520	0	0	0	0	0	0	P1U	09/07/2016
48661E-4*-6	KAYNE ANDERSON KMF FUND			7,000.000	25.00	0.000	175,000	25.089	175,623	175,000	612	7,105	0	0	0	0	0	0	P1U	04/30/2014
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE MRPS			250,000.000	10.00	0.000	2,500,000	10.001	2,500,250	2,500,000	3,899	150,125	0	0	0	0	0	0	P1U	12/17/2014
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS			190,000.000	10.00	0.000	1,900,000	10.079	1,915,010	1,900,000	3,207	125,275	0	0	0	0	0	0	P1U	12/17/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							22,477,000	XXX	23,864,082	22,477,000	79,506	1,349,959	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							22,477,000	XXX	23,864,082	22,477,000	79,506	1,349,959	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
313408-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT	RF		228,050.000	22,805,000	100.000	22,805,000	22,805,000	0	460,763	0	0	0	0	0	U	12/29/2017
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS			121.608	1,944,147	15,987.000	1,944,147	1,944,147	0	0	0	0	0	0	0	U	02/16/2017
G36516-10-7	GORTMULLAN HOLDINGS LTD		D	16,910.000	0	0.000	0	0	0	0	0	0	0	0	0	U	12/02/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					24,749,147	XXX	24,749,147	24,749,147	0	460,763	0	0	0	0	0	XXX	XXX
44979#-10-1	VOYA AMERICA EQUITIES, INC.			150,000.000	1,918,368	12.789	1,918,368	901,000	0	0	0	(23,937)	0	(23,937)	0	J	09/27/1993
598495-10-9	MIDWESTERN UNITED LIFE INSURANCE COMPANY			2,500,000.000	124,194,303	49.678	124,194,303	40,345,150	0	0	0	(6,999,727)	0	(6,999,727)	0		12/31/1983
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					126,112,671	XXX	126,112,671	41,246,150	0	0	0	(7,023,664)	0	(7,023,664)	0	XXX	XXX
9799999 - Total Common Stocks					150,861,818	XXX	150,861,818	65,995,297	0	460,763	0	(7,023,664)	0	(7,023,664)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					173,338,818	XXX	174,725,900	88,472,297	79,506	1,810,722	0	(7,023,664)	0	(7,023,664)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3 , the total $ value (included in Column 8) of all such issues $ 24,749,147

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-N8-9	TREASURY NOTE		06/15/2017	CITIGROUP GLOBAL MARKETS INC		416,473	420,000	2,170
912828-V2-3	TREASURY NOTE		01/19/2017	SOCIETE GENERALE		24,931,641	25,000,000	31,077
0599999. Subtotal - Bonds - U.S. Governments						25,348,114	25,420,000	33,247
105756-BZ-2	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D	10/04/2017	DEUTSCHE BANK SECURITIES, INC.		338,650	340,000	0
168863-CE-6	CHILE (REPUBLIC OF)	D	06/13/2017	J.P. MORGAN SECURITIES, INC.		1,272,973	1,275,000	0
195325-DL-6	COLOMBIA REPUBLIC OF (GOVERNMENT)	D	01/18/2017	MORGAN STANLEY & CO. INC.		739,470	750,000	0
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017	HSBC SECURITIES (USA) INC.		1,473,555	1,500,000	0
455780-CD-6	INDONESIA (REPUBLIC OF)	D	12/04/2017	GOLDMAN SACHS & CO		2,240,460	2,250,000	0
455780-CE-4	INDONESIA (REPUBLIC OF)	D	12/04/2017	GOLDMAN SACHS & CO		743,745	750,000	0
48266X-AB-1	KSA SUKUK LTD	D	04/12/2017	HSBC SECURITIES (USA) INC.		5,250,000	5,250,000	0
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO JSC	D	04/11/2017	CITIGROUP GLOBAL MARKETS INC		1,485,300	1,500,000	0
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO JSC	D	04/12/2017	VARIOUS		2,208,335	2,250,000	0
501499-AB-3	KUWAIT INTL BOND	D	03/13/2017	J.P. MORGAN SECURITIES, INC.		2,970,780	3,000,000	0
698299-BF-0	PANAMA REPUBLIC OF (GOVERNMENT)	D	05/05/2017	BANK OF AMERICA SECURITIES LLC		1,074,486	1,050,000	6,555
71567P-AH-3	PERUSAHAAN PENERBIT SBSN INDONESIA	D	04/07/2017	VARIOUS		3,003,713	3,000,000	674
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO	D	05/18/2017	VARIOUS		1,900,075	1,925,000	390
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO	D	05/08/2017	CITIGROUP GLOBAL MARKETS INC		738,855	750,000	0
71656L-BS-9	PETROLEOS MEXICANOS	D	07/11/2017	J.P. MORGAN SECURITIES, INC.		1,424,075	1,350,000	30,469
718286-CB-1	PHILIPPINES (REPUBLIC OF)	D	01/18/2017	DEUTSCHE BANK SECURITIES, INC.		1,525,000	1,525,000	0
80413T-AE-9	SAUDI INTERNATIONAL BOND	D	09/27/2017	HSBC SECURITIES (USA) INC.		1,185,972	1,200,000	0
91087B-AC-4	MEXICO (UNITED MEXICAN STATES)	D	03/16/2017	DEUTSCHE BANK SECURITIES, INC.		747,570	750,000	0
A00617-08-1	RUSSIAN FEDERATION (GOVERNMENT)	D	06/20/2017	VTB CAPITAL PLC		3,000,000	3,000,000	0
1099999. Subtotal - Bonds - All Other Governments						33,323,014	33,415,000	38,088
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC		02/27/2017	CITIGROUP		1,938,838	1,925,000	0
02765U-CY-8	AMERICAN MUN PWR OHIO INC		03/09/2017	VARIOUS		2,993,004	2,400,000	44,713
047681-QT-1	ATLANTA & FULTON CNTY GA REC A		12/01/2017	GOLDMAN SACHS		1,340,000	1,340,000	0
059189-WH-9	BALTIMORE MD		11/02/2017	BANK OF AMERICA		365,000	365,000	0
059189-WN-6	BALTIMORE MD		11/02/2017	BANK OF AMERICA		300,000	300,000	0
130179-KK-9	CALIFORNIA EDL FACS AUTH REV		07/21/2017	WELLS FARGO		1,950,000	1,950,000	0
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV		07/07/2017	VARIOUS		4,047,038	4,040,000	2,007
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV		01/31/2017	MORGAN STANLEY		1,497,841	1,310,000	11,272
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH P		02/01/2017	MORGAN STANLEY		1,466,940	1,205,000	22,612
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F		07/13/2017	BANK OF AMERICA		3,000,000	3,000,000	0
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST H		05/09/2017	CITIGROUP		1,279,200	1,200,000	32,450
43232B-BU-8	HILLSBOROUGH CNTY FLA FOURTH C		01/24/2017	WELLS FARGO		1,110,000	1,110,000	0
438670-WP-2	HONOLULU HAWAII CITY & CNTY		01/24/2017	LOOP CAPITAL MARKETS LLC		1,566,786	1,270,000	11,099
44420R-AA-8	HUDSON YDS INFRASTRUCTURE CORP		05/30/2017	WELLS FARGO		2,411,664	2,400,000	517
57582R-JN-7	MASSACHUSETTS ST		08/07/2017	WELLS FARGO		2,805,294	2,890,000	18,152
592643-CF-5	METROPOLITAN WASH D C ARPTS AU		05/17/2017	LOOP CAPITAL MARKETS LLC		1,163,042	785,000	8,298
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION R		08/29/2017	WELLS FARGO		2,292,506	2,240,000	496
646066-2K-5	NEW JERSEY ST EDL FACS AUTH RE		11/16/2017	MORGAN STANLEY		1,500,000	1,500,000	0
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUTH RE		11/21/2017	MORGAN STANLEY		1,510,230	1,500,000	0
646139-W3-5	NJ ST TPK AUTH		01/09/2017	MORGAN KEEGAN RAYMOND JAMES		1,426,113	970,000	2,197
64966H-TX-8	NEW YORK N Y		04/06/2017	VARIOUS		1,270,921	1,015,000	16,018
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN		01/09/2017	MORGAN KEEGAN RAYMOND JAMES		592,022	480,000	5,275
696624-AX-3	PALM DESERT CALIF REDEV AGY SU		01/19/2017	STIFEL NICOLAUS & CO		472,992	480,000	0
73358W-AJ-3	PORT AUTH N Y & N J		01/27/2017	LOOP CAPITAL MARKETS LLC		1,197,251	975,000	9,815
73474T-AD-2	PORT MORROW ORE TRANSMISSION F		01/23/2017	DO NOT USE - RBC CAPITAL MARKETS		248,731	240,000	3,404
735389-ZE-1	PORT SEATTLE WASH REV		07/26/2017	CITIGROUP		2,240,000	2,240,000	0
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUT		09/20/2017	BARCLAYS / BARCAP		900,000	900,000	0
796714-DH-3	SAN BERNARDINO CALIF CITY UNI		11/21/2017	CITIGROUP		1,330,181	1,040,000	26,941
79730W-BM-1	SAN DIEGO CALIF REDEV AGY SUCC		01/20/2017	STIFEL NICOLAUS & CO		236,160	240,000	0
837147-7D-3	SOUTH CAROLINA ST PUB SVC AUTH REV		02/02/2017	MORGAN KEEGAN RAYMOND JAMES		680,990	590,000	3,387
837151-NP-0	SOUTH CAROLINA ST PUB SVCS AUT		01/11/2017	WELLS FARGO		1,857,232	1,790,000	10,910
838530-NL-3	SOUTH JERSEY PORT CORP N J REV		10/10/2017	WELLS FARGO		2,238,394	1,875,000	38,743
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST		03/02/2017	MORGAN STANLEY		2,255,916	2,290,000	27,634
882722-KF-7	TEXAS ST		01/10/2017	WELLS FARGO		1,549,392	1,200,000	18,758
899647-RN-3	TULSA OKLA ARPTS IMPT TR GENL		08/29/2017	STIFEL NICOLAUS & CO		523,639	520,000	0
899647-RP-8	TULSA OKLA ARPTS IMPT TR GENL		08/29/2017	STIFEL NICOLAUS & CO		406,732	400,000	0
899647-RQ-6	TULSA OKLA ARPTS IMPT TR GENL		08/29/2017	STIFEL NICOLAUS & CO		883,327	875,000	0
899647-RR-4	TULSA OKLA ARPTS IMPT TR GENL		08/17/2017	STIFEL NICOLAUS & CO		395,000	395,000	0
899647-RS-2	TULSA OK ARPTS IMPT TRUST		08/18/2017	STIFEL NICOLAUS & CO		379,421	375,000	0
899647-RT-0	TULSA OKLA ARPTS IMPT TR GENL		08/23/2017	STIFEL NICOLAUS & CO		1,576,751	1,550,000	0
914805-FD-3	UNIVERSITY PITTSBURGH PA HIGHE		01/06/2017	WELLS FARGO		720,000	720,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
93978H-SU-0	WASHINGTON ST HEALTH CARE FACS		10/26/2017	WELLS FARGO		1,800,000	1,800,000	0
955116-BP-2	W PALM BEACH FL		03/28/2017	MORGAN STANLEY		2,025,765	2,065,000	41,279
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP		01/24/2017	VARIOUS		4,077,446	4,070,000	158
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						65,821,759	61,825,000	356,135
001306-AB-5	AHS HOSP CORP		08/22/2017	GOLDMAN SACHS		909,580	763,000	6,176
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DE		06/08/2017	CITIGROUP		1,239,532	930,000	29,663
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN		01/26/2017	MORGAN KEEGAN RAYMOND JAMES		1,601,112	1,200,000	10,759
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX		04/19/2017	CITIGROUP		1,426,613	1,145,000	25,429
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
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN		05/02/2017	VARIOUS		2,047,949	1,710,000	29,349
64578J-AV-8	NEW JERSEY ECONOMIC DEV AUTH M		09/08/2017	MORGAN STANLEY		350,000	350,000	0
64578J-AW-6	NEW JERSEY ECONOMIC DEV AUTH M		09/08/2017	MORGAN STANLEY		300,000	300,000	0
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX		03/03/2017	MORGAN KEEGAN RAYMOND JAMES		800,240	635,000	11,628
73358W-CX-0	PORT AUTH N Y & N J		03/22/2017	MORGAN STANLEY		2,178,116	1,760,000	40,044
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y RE		02/06/2017	WELLS FARGO		586,060	490,000	6,346
917565-LB-7	UTAH TRAN AUTH SALES TAX REV		04/10/2017	MORGAN KEEGAN RAYMOND JAMES		1,062,151	830,000	16,152
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,773,534	11,888,000	179,402
3136AE-UR-6	FNMA_13-54		05/02/2017	MORGAN STANLEY & CO. INC.		2,602,399	0	8,826
3138L8-ZB-3	FNMA 30YR MULTI		11/09/2017	DUNCAN-WILLIAMS,INC		1,009,018	963,550	1,312
3138LH-5J-9	FNMA 30YR MULTI		03/28/2017	DUNCAN-WILLIAMS,INC		5,107,813	5,000,000	12,333
3138LH-GZ-1	FNMA 30YR MULTI		01/18/2017	DUNCAN-WILLIAMS,INC		1,542,188	1,500,000	4,534
3138LJ-SH-4	FNMA 30YR MULTI		12/14/2017	HFD NOMURA SECURITIES INC		1,006,709	993,859	1,724
31393W-VQ-9	FHLMC_2641		03/23/2017	NATIONAL ALLIANCE CAPITAL MANAGEMENT		64,612	55,790	504
38376G-2S-8	GNMA_11-103		12/01/2017	CAPITALIZED INTEREST		6,993	6,993	0
38376G-4U-1	GNMA_11-121		12/01/2017	CAPITALIZED INTEREST		4,725	4,725	0
38376G-D8-0	GNMA_11-27		12/01/2017	VARIOUS		7,901,719	7,843,414	8,459
38376G-W5-5	GNMA_11-86		12/01/2017	CAPITALIZED INTEREST		6,730	6,730	0
38378B-7J-2	GNMA_13-33		12/01/2017	CAPITALIZED INTEREST		16,702	16,702	0
38378B-AP-4	GNMA_11-164		12/01/2017	CAPITALIZED INTEREST		5,061	5,061	0
38378B-YH-6	GNMA_12-86		12/01/2017	CAPITALIZED INTEREST		5,490	5,490	0
38378K-R8-4	GNMA_13-118		12/01/2017	CAPITALIZED INTEREST		47,235	47,235	0
38378N-3Z-4	GNMA_14-75		12/01/2017	CAPITALIZED INTEREST		94,417	94,417	0
38378N-FM-0	GNMA_13-158		09/01/2017	CAPITALIZED INTEREST		11,665	11,665	0
38378N-G9-8	GNMA_14-50		12/01/2017	CAPITALIZED INTEREST		195,210	195,210	0
38378X-SN-2	GNMA_14-134		12/01/2017	CAPITALIZED INTEREST		69,470	69,470	0
38379K-3D-8	GNMA_15-174		12/01/2017	CAPITALIZED INTEREST		83,576	83,576	0
38379K-L6-3	GNMA_15-128		12/01/2017	CAPITALIZED INTEREST		110,617	110,617	0
38379K-UF-3	GNMA_15-93		12/26/2017	CAPITALIZED INTEREST		208,590	208,697	0
38379L-EG-7	GNMA_15-39		12/01/2017	CAPITALIZED INTEREST		68,321	68,321	0
38379R-2V-4	GNMA_17-119		12/01/2017	VARIOUS		2,391,680	3,025,078	6,042
38379R-3T-8	GNMA_17-142		09/20/2017	JEFFERIES & COMPANY, INC.		3,353,984	3,500,000	8,167
38379R-4S-9	GNMA_17-140		09/14/2017	CITIGROUP GLOBAL MARKETS INC		3,041,028	3,458,170	6,724
38379R-5P-4	GNMA_17-143		12/01/2017	VARIOUS		8,362,748	9,946,820	21,130
38379R-5V-1	GNMA_17-145		09/15/2017	MORGAN STANLEY & CO. INC.		253,345	287,000	603
38379R-6F-5	GNMA_17-146		12/01/2017	VARIOUS		417,808	503,257	1,011
38379R-6V-0	GNMA_17-138		12/01/2017	VARIOUS		79,685	99,620	193
38379R-7F-4	GNMA_17-151		10/11/2017	WACHOVIA CAPITAL MARKETS LLC		4,300,687	4,800,000	11,407
38379R-B6-9	GNMA_17-86		12/01/2017	VARIOUS		3,203,640	4,077,431	8,110
38379R-CB-7	GNMA_15-188		12/01/2017	CAPITALIZED INTEREST		31,341	31,341	0
38379R-D2-6	GNMA_17-94		06/15/2017	CITIGROUP GLOBAL MARKETS INC		6,198,025	7,214,215	14,529
38379R-LY-7	GNMA_17-8		01/12/2017	BANK OF AMERICA SECURITIES LLC		6,090,000	7,000,000	15,507
38379R-N3-3	GNMA_17-108		12/01/2017	VARIOUS		3,333,856	4,046,044	8,250
38379R-PR-8	GNMA_17-44		03/01/2017	GOLDMAN SACHS & CO		2,979,206	3,402,984	7,657
38379R-QH-9	GNMA_17-35		12/01/2017	VARIOUS		2,622,815	3,566,175	7,049
38379R-RJ-4	GNMA_17-49		05/23/2017	HFD NOMURA SECURITIES INC		4,934,976	5,520,686	10,543
38379R-RS-4	GNMA_17-53		03/23/2017	MORGAN STANLEY & CO. INC.		6,752,521	7,457,487	16,779
38379R-SK-0	GNMA_17-54		12/01/2017	VARIOUS		3,530,127	4,163,487	0
38379R-UD-3	GNMA_17-51		12/01/2017	VARIOUS		2,642,725	3,389,185	6,250
38379R-W7-4	GNMA_17-124		12/01/2017	VARIOUS		2,222,813	2,674,592	5,871
38379R-YR-8	GNMA_2017-70		05/24/2017	JEFFERIES & COMPANY, INC.		7,580,000	8,000,000	19,333
38379U-7P-5	GNMA_17-46		03/14/2017	CITIGROUP GLOBAL MARKETS INC		3,344,358	4,136,218	8,330
38379U-AH-9	GNMA_15-18		12/01/2017	CAPITALIZED INTEREST		16,062	16,062	0
38379U-R8-1	GNMA_16-133		11/01/2017	CAPITALIZED INTEREST		54,853	54,853	0
38379U-ZB-5	GNMA_16-102		12/01/2017	VARIOUS		1,299,823	1,371,639	741

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38380J-BC-1	GNMA_17-148		12/01/2017	VARIOUS		3,448,727	4,334,440	8,693
38380J-BY-3	GNMA_17-157		10/17/2017	CITIGROUP GLOBAL MARKETS INC		3,485,156	4,000,000	8,333
38380J-CD-8	GNMA_17-152		10/18/2017	JEFFERIES & COMPANY, INC.		2,848,711	3,000,000	7,250
38380J-GJ-1	GNMA_17-171		11/14/2017	CITIGROUP GLOBAL MARKETS INC		1,747,253	2,005,815	4,039
3199999. Subtotal - Bonds - U.S. Special Revenues						110,737,213	122,374,121	250,233
00206R-FC-1	AT&T INC		12/01/2017	CORPORATE ACTION		34,870,742	31,900,000	739,681
00206R-FE-7	AT&T INC		12/01/2017	CORPORATE ACTION		13,404,170	13,000,000	114,201
002824-BC-3	ABBOTT LABORATORIES		06/20/2017	DIRECT		2,518,025	2,500,000	5,059
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME FUND		08/10/2017	PRIVATE DIRECT		3,500,000	3,500,000	0
00774C-AB-3	AECOM		03/15/2017	BANK OF AMERICA SECURITIES LLC		398,125	400,000	1,032
00912X-AX-2	AIR LEASE CORPORATION		11/13/2017	DIRECT		1,074,649	1,085,000	0
010392-EC-8	ALABAMA POWER COMPANY		01/27/2017	RAYMOND, JAMES & ASSOCIATES, INC.		1,796,550	1,500,000	39,425
010392-FF-0	ALABAMA POWER CO		02/02/2017	FIRST TENNESSEE NATIONAL CORPORATION		4,837,048	4,220,000	40,231
01126#-AA-1	ALAMO 6 LLC		05/11/2017	PRIVATE DIRECT		2,900,000	2,900,000	0
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL		03/28/2017	PRIVATE DIRECT		2,947,500	3,000,000	0
01185*-AA-3	ALASKA VENTURES LLC		12/18/2017	PRIVATE DIRECT		16,500,000	16,500,000	0
023135-BK-1	AMAZON.COM INC		08/15/2017	J.P. MORGAN SECURITIES, INC.		6,694,785	6,750,000	0
02665W-BP-5	AMERICAN HONDA FINANCE CORPORATION		02/13/2017	J.P. MORGAN SECURITIES, INC.		2,484,325	2,500,000	0
02665W-CA-7	AMERICAN HONDA FINANCE CORPORATION		11/13/2017	DIRECT		2,000,000	2,000,000	0
03073E-AP-0	AMERISOURCEBERGEN CORPORATION		11/29/2017	DIRECT		1,172,121	1,175,000	0
032095-AG-6	AMPHENOL CORPORATION		03/29/2017	WACHOVIA CAPITAL MARKETS LLC		1,997,760	2,000,000	0
037833-AQ-3	APPLE INC		06/13/2017	DIRECT		2,020,320	2,000,000	4,667
037833-CH-1	APPLE INC		05/31/2017	VARIOUS		7,089,620	7,000,000	27,389
038222-AL-9	APPLIED MATERIALS INC		03/28/2017	J.P. MORGAN SECURITIES, INC.		797,160	800,000	0
038222-AM-7	APPLIED MATERIALS INC		03/28/2017	CITIGROUP GLOBAL MARKETS INC		4,242,223	4,250,000	0
049560-AM-7	ATMOS ENERGY CORP		06/05/2017	WACHOVIA CAPITAL MARKETS LLC		3,117,210	3,000,000	18,219
05369A-AA-9	AVIATION CAPITAL GROUP LLC		10/11/2017	J.P. MORGAN SECURITIES, INC.		5,410,240	5,500,000	0
054966-AG-1	BAMLL_17-SCH		12/04/2017	BANK OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
05526D-AW-5	BAT CAPITAL CORP		08/08/2017	HSBC SECURITIES (USA) INC.		4,000,000	4,000,000	0
05526D-BC-8	BAT CAPITAL CORP		08/08/2017	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
05526D-BE-4	BAT CAPITAL CORP		08/08/2017	BANK OF AMERICA SECURITIES LLC		5,500,000	5,500,000	0
05607D-AA-5	BX_17-SLCT		07/27/2017	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	0
05607D-AG-2	BX_17-SLCT		10/17/2017	GOLDMAN SACHS & CO		6,003,750	6,000,000	1,623
05607E-AA-3	BX_17-IMC		10/13/2017	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000	0
05723K-AC-4	BAKER HUGHES A GE COMPANY LLC		12/06/2017	MORGAN STANLEY & CO. INC.		500,000	500,000	0
05949Q-BG-9	BAFC_06-2 4A1		01/25/2017	CAPITALIZED INTEREST		0	2,360	0
05972A-AA-8	BANC_17-CRE2		08/11/2017	WACHOVIA CAPITAL MARKETS LLC		5,000,000	5,000,000	0
060352-AX-9	BANK_17-BNK6		08/22/2017	BANK OF AMERICA SECURITIES LLC		119,078	200,000	373
06051G-EX-3	BANK OF AMERICA CORP		06/20/2017	DIRECT		3,028,350	3,000,000	34,233
06051G-GV-5	BANK OF AMERICA CORP		12/20/2017	CORPORATE ACTION		2,586,000	2,586,000	0
06406H-BP-3	BANK OF NEW YORK M MTN		06/16/2017	DIRECT		2,799,038	2,625,000	52,325
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I		04/19/2017	MITSUBISHI UFJ SECURITIES		6,227,188	6,250,000	0
09247X-AN-1	BLACKROCK INC		03/21/2017	BANK OF AMERICA SECURITIES LLC		746,963	750,000	0
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC		09/25/2017	BANK OF AMERICA SECURITIES LLC		7,815,360	8,000,000	0
093712-AC-1	BLOOM ENERGY CORPORATION		06/29/2017	PRIVATE DIRECT		4,000,000	4,000,000	0
097023-BV-6	BOEING CO		02/14/2017	CITIGROUP GLOBAL MARKETS INC		4,769,600	5,000,000	0
10103D-AB-2	BOSTON MEDICAL CENTER CORP		12/15/2017	MORGAN STANLEY		600,000	600,000	0
110122-BA-5	BRISTOL-MYERS SQUIBB CO		06/12/2017	DIRECT		1,997,480	2,000,000	9,600
11134L-AE-9	BROADCOM CORPORATION/BROADCOM CAYM		01/11/2017	CREDIT SUISSE SECURITIES (USA) LLC		2,497,400	2,500,000	0
11134L-AG-4	BROADCOM CORPORATION/BROADCOM CAYM		01/11/2017	DEUTSCHE BANK SECURITIES, INC.		1,991,160	2,000,000	0
11283#-AE-1	BROOKFIELD POWER NEW YORK FINANCE		12/18/2017	PRIVATE DIRECT		12,500,000	12,500,000	0
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC		07/10/2017	PRIVATE DIRECT		6,500,000	6,500,000	0
12433P-AE-6	BX_17-APPL		08/01/2017	MORGAN STANLEY & CO. INC.		4,000,000	4,000,000	0
12433Q-AA-2	BX_17-CQHP		11/17/2017	BANK OF AMERICA SECURITIES LLC		3,750,000	3,750,000	0
12508G-AA-4	CCUBS_17-C1		11/21/2017	UBS SECURITIES LLC		1,568,105	1,700,000	6,017
12508G-AZ-9	CCUBS_17-C1		11/21/2017	UBS SECURITIES LLC		908,520	900,000	3,186
12513G-BC-2	CDW LLC / CDW FINANCE CORP		03/22/2017	J.P. MORGAN SECURITIES, INC.		194,925	195,000	451
125282-AG-8	CGDBB_17-BIOC-B		08/03/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
125282-AJ-2	CGDBB_17-BIOC-C		08/03/2017	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
12546D-AA-5	CHT_17-CSMO		12/01/2017	DEUTSCHE BANK SECURITIES, INC.		7,000,000	7,000,000	0
12592E-AC-2	COMM_14-PAT		12/05/2017	DEUTSCHE BANK SECURITIES, INC.		3,001,875	3,000,000	4,778
12592R-BK-4	COMM_14-CR21		04/05/2017	DEUTSCHE BANK SECURITIES, INC.		1,667,772	1,595,000	1,730
12594M-BF-4	COMM_16-COR1		03/30/2017	DEUTSCHE BANK SECURITIES, INC.		1,183,599	1,194,000	437
12595E-AH-8	COMM_17-COR2		09/21/2017	DEUTSCHE BANK SECURITIES, INC.		302,116	300,000	1,027
12595F-AL-6	CSAIL_17-CX9		09/19/2017	CREDIT SUISSE SECURITIES (USA) LLC		281,499	277,000	896

SCHEDULE D - PART 3

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

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12595G-AA-8	COMM_17-DLTA		09/26/2017	DEUTSCHE BANK SECURITIES, INC.		4,500,000	4,500,000	0
12595G-AG-5	COMM_17-DLTA		09/26/2017	DEUTSCHE BANK SECURITIES, INC.		4,968,750	5,000,000	0
12595J-AW-4	CSAIL_17-CX10		11/17/2017	CREDIT SUISSE SECURITIES (USA) LLC		406,855	400,000	1,325
12626L-AW-2	COMM_13-CR11		11/20/2017	VARIOUS		1,496,648	1,400,000	3,143
12666B-AD-7	CWL_06-22 2A3		06/20/2017	CAPITALIZED INTEREST		0	3	0
12667G-Y9-8	CWALT_05-38		08/09/2017	MORGAN STANLEY & CO. INC.		682,600	706,443	581
12667H-AD-3	CWL_06-20 2A3		06/21/2017	J.P. MORGAN SECURITIES, INC.		3,744,381	3,856,460	0
126694-M7-0	CWHL_06-0A5 1A2		09/25/2017	CAPITALIZED INTEREST		0	174,086	0
12673P-AJ-4	CA INC		03/15/2017	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
12701#-AA-1	CRG_17-1		07/27/2017	PRIVATE DIRECT		4,250,000	4,250,000	0
128195-AP-9	CALATLANTIC GROUP INC		06/06/2017	CITIGROUP GLOBAL MARKETS INC		50,000	50,000	0
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION		10/26/2017	DIRECT		2,492,725	2,500,000	0
14042E-5V-8	CAPITAL ONE FINANCIAL CORP		06/12/2017	DIRECT		2,010,340	2,000,000	15,406
14149Y-BL-1	CARDINAL HEALTH INC		06/06/2017	DIRECT		3,002,280	3,000,000	0
14149Y-BM-9	CARDINAL HEALTH INC		06/01/2017	GOLDMAN SACHS & CO		7,000,000	7,000,000	0
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC		09/29/2017	PRIVATE DIRECT		4,900,000	4,900,000	0
14456#-AB-2	CARRIX INC		07/19/2017	PRIVATE DIRECT		250,000	250,000	0
147528-G*-8	CASEYS GENERAL STORES INC.		06/13/2017	PRIVATE DIRECT		250,000	250,000	0
147528-G@-6	CASEYS GENERAL STORES INC.		08/22/2017	PRIVATE DIRECT		250,000	250,000	0
14913Q-AC-3	CATERPILLAR FINANCIAL SERVICES COR		06/01/2017	DIRECT		2,000,000	2,000,000	0
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		03/16/2017	PRIVATE DIRECT		2,200,000	2,200,000	0
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		09/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		75,000	75,000	0
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		05/15/2017	VARIOUS		271,925	270,000	0
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.		03/17/2017	PRIVATE DIRECT		100,000	100,000	0
171340-AL-6	CHURCH & DWIGHT CO INC		07/20/2017	WACHOVIA CAPITAL MARKETS LLC		893,412	900,000	0
172070-CP-7	DUKE ENERGY OHIO INC		02/03/2017	MORGAN STANLEY & CO. INC.		1,389,938	1,250,000	9,938
17275R-AH-5	CISCO SYSTEMS INC		06/16/2017	DIRECT		3,737,230	3,500,000	67,492
172967-LN-9	CITIGROUP INC		07/17/2017	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0
17321R-AM-8	CGCMT_13-GC17		08/23/2017	MORGAN STANLEY & CO. INC.		1,148,438	1,200,000	4,733
17322Y-AH-3	CGCMT_14-GC25		11/02/2017	KGS ALPHA CAPITAL MARKETS LP		1,036,484	1,000,000	629
17325F-AF-5	CITIBANK NA		09/13/2017	DIRECT		2,499,950	2,500,000	0
17326D-AH-5	CGCMT_17-P8		09/18/2017	CITIGROUP GLOBAL MARKETS INC		301,288	300,000	997
17401Q-AN-1	CITIZENS BANK NA		10/30/2017	DIRECT		1,997,240	2,000,000	0
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI		05/01/2017	PRIVATE DIRECT		100,000	100,000	0
193046-AA-7	COLD_17-ICE3		09/26/2017	GOLDMAN SACHS & CO		4,514,063	4,500,000	3,631
193046-AC-3	COLD_17-ICE3		10/13/2017	J.P. MORGAN SECURITIES, INC.		6,026,250	6,000,000	828
19416Q-EK-2	COLGATE-PALMOLIVE CO		07/24/2017	J.P. MORGAN SECURITIES, INC.		1,986,360	2,000,000	0
20048E-AE-1	COMM_13-LC6		03/31/2017	DEUTSCHE BANK SECURITIES, INC.		1,097,016	1,200,000	571
202795-HK-9	COMMONWEALTH EDISON		03/31/2017	DEUTSCHE BANK SECURITIES, INC.		1,449,057	1,175,000	3,851
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		11/14/2017	VARIOUS		548,413	555,000	3,073
20605P-AJ-0	CONCHO RESOURCES INC		09/13/2017	BANK OF AMERICA SECURITIES LLC		3,491,215	3,500,000	0
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		03/14/2017	STIFEL, NICHOLAS & COMPANY, INC		2,167,621	1,703,000	30,477
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		08/08/2017	MIZUHO SECURITIES USA INC		1,097,490	1,000,000	14,572
210518-DA-1	CONSUMERS ENERGY COMPANY		02/15/2017	WACHOVIA CAPITAL MARKETS LLC		4,979,100	5,000,000	0
224044-CK-1	COX COMMUNICATIONS INC		07/24/2017	RBC CAPITAL MARKETS		1,292,018	1,300,000	0
225470-RU-9	CSFB_05-12 3A1		12/01/2017	CAPITALIZED INTEREST		0	332	0
233046-AF-8	DNKN_17-1A		09/14/2017	GUGGENHEIM CAPITAL MARKETS, LLC		3,250,000	3,250,000	0
23306N-AL-6	DBWF_15-LCM		05/22/2017	MORGAN STANLEY & CO. INC.		704,750	800,000	1,973
23338V-AG-1	DTE ELECTRIC CO		07/31/2017	BANK OF AMERICA SECURITIES LLC		2,748,515	2,750,000	0
23342K-AC-8	DRB_17-A		04/13/2017	CREDIT SUISSE SECURITIES (USA) LLC		1,499,448	1,500,000	0
24422E-TS-8	JOHN DEERE CAPITAL CORP		06/19/2017	DIRECT		2,500,114	2,500,000	0
24500E-AL-8	DAFC_17-AMO		06/02/2017	BANK OF AMERICA SECURITIES LLC		865,195	900,000	1,727
24618#-AL-4	DELAWARE NORTH COMPANIES INC		12/20/2017	PRIVATE DIRECT		3,800,000	3,800,000	0
247361-ZJ-0	DELTA AIR LINES INC		03/09/2017	BARCLAYS CAPITAL INC		4,999,300	5,000,000	0
250847-EA-4	DETROIT EDISON		03/16/2017	STIFEL, NICHOLAS & COMPANY, INC		1,402,522	1,162,000	31,277
250847-EB-2	DETROIT EDISON CO		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		4,771,857	3,600,000	57,803
254010-AE-1	DIGNITY HEALTH		06/28/2017	WELLS FARGO		1,573,950	1,500,000	13,606
254709-AM-0	DISCOVER FINANCIAL SERVICES		02/06/2017	BANK OF AMERICA SECURITIES LLC		1,998,220	2,000,000	0
25755T-AH-3	DPABS_17-1A		06/12/2017	GUGGENHEIM CAPITAL MARKETS, LLC		500,000	500,000	0
26138E-BA-6	DR PEPPER SNAPPLE GROUP INC		06/05/2017	J.P. MORGAN SECURITIES, INC.		7,347,830	7,000,000	26,250
26224H-AC-1	DRUGC_2017-1A		05/31/2017	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
278865-BB-5	ECOLAB INC		11/16/2017	DIRECT		1,046,798	1,050,000	0
29364W-AV-0	ENTERGY LOUISIANA LLC		03/07/2017	AMHERST PIERPONT		1,029,350	1,000,000	7,563
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LP		03/17/2017	STIFEL, NICHOLAS & COMPANY, INC		1,968,282	1,800,000	6,038
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29444U-AR-7	EQUINIX INC		03/08/2017	J.P. MORGAN SECURITIES, INC.		75,000	75,000	0
29736R-AF-7	ESTEE LAUDER CO INC		03/30/2017	SUNTRUST		1,104,936	1,200,000	6,043
29736R-AK-6	ESTEE LAUDER CO INC		02/06/2017	CITIGROUP GLOBAL MARKETS INC		4,986,950	5,000,000	0
30231G-AP-7	EXXON MOBIL CORP		06/12/2017	DIRECT		3,007,140	3,000,000	14,803
30291V-AG-1	FREMF_13-K35		11/13/2017	PERFORMANCE TRUST CAPITAL PARTNERS		509,063	500,000	766
30711X-AF-1	CAS_14-C02		08/10/2017	VARIOUS		4,125,273	4,000,000	7,175
30711X-AK-0	CAS_14-C03		09/07/2017	HFD NOMURA SECURITIES INC		6,326,016	6,000,000	5,881
30711X-AM-6	CAS_14-C03		05/01/2017	CITIGROUP GLOBAL MARKETS INC		4,973,213	4,750,000	4,620
30711X-AT-1	CAS_2015_C01		06/21/2017	BANK OF AMERICA SECURITIES LLC		7,464,340	6,865,711	7,079
30711X-AV-6	CAS_2015-C01		09/13/2017	WACHOVIA CAPITAL MARKETS LLC		1,180,127	1,108,060	3,739
30711X-BF-0	CAS_15-C04		01/27/2017	J.P. MORGAN SECURITIES, INC.		2,232,891	2,000,000	2,517
3137G0-AD-1	STACR_13-DN2		07/20/2017	WACHOVIA CAPITAL MARKETS LLC		5,031,035	4,500,000	0
3137G0-BK-4	STACR_14-DN3		06/08/2017	BANK OF AMERICA SECURITIES LLC		6,139,348	5,647,000	14,972
3137G0-CH-0	STACR_14-HQ2		07/20/2017	WACHOVIA CAPITAL MARKETS LLC		2,571,680	2,250,000	0
3137G0-EJ-4	STACR_15-HQ1		07/21/2017	HFD NOMURA SECURITIES INC		4,350,625	4,000,000	557
3137G0-FW-4	STACR_15-DNA2		06/06/2017	CITIGROUP GLOBAL MARKETS INC		6,625,313	6,000,000	12,309
3137G0-JJ-9	STACR_16-HQA3		09/22/2017	HFD NOMURA SECURITIES INC		1,481,862	1,230,000	259
3137G0-JU-4	STACR_16-DNA2		04/25/2017	BARCLAYS CAPITAL INC		629,850	570,000	268
31677Q-BK-4	FIFTH THIRD BANK (OHIO)		10/25/2017	DIRECT		1,759,331	1,760,000	0
337358-BA-2	WELLS FARGO & COMPANY		11/08/2017	MORGAN STANLEY & CO. INC.		4,748,590	3,500,000	18,229
337932-AJ-6	FIRSTENERGY CORP		06/19/2017	MORGAN STANLEY & CO. INC.		4,223,183	4,250,000	0
33830J-AA-3	GUYS_17-1		05/24/2017	GUGGENHEIM CAPITAL MARKETS, LLC		250,000	250,000	0
33850B-AG-2	FSMT_17-1		07/27/2017	J.P. MORGAN SECURITIES, INC.		983,125	1,000,000	2,917
33850R-AG-7	FSMT_17-2		10/26/2017	J.P. MORGAN SECURITIES, INC.		1,481,246	1,500,000	4,375
341081-EV-5	FLORIDA POWER AND LIGHT CO		04/25/2017	BANK OF AMERICA SECURITIES LLC		382,332	310,000	4,233
345397-YP-2	FORD MOTOR CREDIT COMPANY LLC		07/31/2017	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
35877#-AA-0	FRISCO HQ OPERATIONS LLC		08/22/2017	PRIVATE DIRECT		6,500,000	6,500,000	0
361448-BA-0	GATX CORPORATION		10/31/2017	DIRECT		2,488,025	2,500,000	0
36251X-AE-7	GSMS_16-GS4		08/22/2017	BANK OF AMERICA SECURITIES LLC		136,797	200,000	523
36252H-AC-5	GSMS_17-GS5		03/07/2017	GOLDMAN SACHS & CO		3,029,876	3,000,000	5,682
36252W-BC-1	GSMS_14-GC20		04/07/2017	VARIOUS		1,265,106	1,236,000	1,129
36253X-AG-0	GSMS_17-500K		07/26/2017	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
36959C-AA-6	GENERAL ELECTRIC CO		02/07/2017	MORGAN STANLEY & CO. INC.		1,404,430	1,000,000	35,208
37045V-AN-0	GENERAL MOTORS CO		08/02/2017	DEUTSCHE BANK SECURITIES, INC.		1,497,780	1,500,000	0
37045V-AP-5	GENERAL MOTORS CO		08/02/2017	DEUTSCHE BANK SECURITIES, INC.		1,998,740	2,000,000	0
37045X-BX-3	GENERAL MOTORS FINANCIAL CO INC		06/27/2017	BARCLAYS CAPITAL INC		3,000,000	3,000,000	0
372460-C#-0	GENUINE PARTS COMPANY		10/30/2017	PRIVATE DIRECT		100,000	100,000	0
372460-D*-3	GENUINE PARTS COMPANY		10/30/2017	PRIVATE DIRECT		116,275	120,080	0
375558-BK-8	GILEAD SCIENCES INC		01/03/2017	DIRECT		1,901,820	2,000,000	24,439
375558-BR-3	GILEAD SCIENCES INC		09/14/2017	DIRECT		899,685	900,000	0
38141G-VS-0	GOLDMAN SACHS GROUP INC		01/09/2017	DIRECT		2,123,900	2,000,000	21,375
38141G-WK-6	GOLDMAN SACHS GROUP INC/THE		05/31/2017	GOLDMAN SACHS & CO		6,000,000	6,000,000	0
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE		06/19/2017	DIRECT		1,515,765	1,500,000	15,531
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		03/21/2017	BANK OF AMERICA SECURITIES LLC		83,810	85,000	196
39121J-C@-7	GREAT RIVER ENERGY		08/30/2017	PRIVATE DIRECT		10,600,000	10,600,000	0
39122@-AA-7	GREAT RIVER HYDRO LLC		04/18/2017	PRIVATE DIRECT		16,200,000	16,200,000	0
39153A-AA-8	GWT_17-WOLF		09/26/2017	J.P. MORGAN SECURITIES, INC.		4,997,656	5,000,000	0
39539G-AB-8	GPMF_06-OH1 A2		09/25/2017	CAPITALIZED INTEREST		0	1,151	0
39808C-A*-6	GRIDIRON FUNDING LLC		05/15/2017	PRIVATE DIRECT		300,000	300,000	0
404119-BV-0	HCA INC		06/08/2017	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000	0
40428H-PU-0	HSBC USA INC		06/12/2017	DIRECT		3,007,440	3,000,000	21,333
41242*-BH-4	HARDWOOD FUNDING LLC		06/07/2017	PRIVATE DIRECT		4,000,000	4,000,000	0
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO		09/11/2017	DIRECT		2,499,850	2,500,000	0
43730T-AC-7	HPA_17-1		06/14/2017	DEUTSCHE BANK SECURITIES, INC.		500,000	500,000	0
43739E-BU-0	HMBT_05-4		11/08/2017	GOLDMAN SACHS & CO		4,759,375	5,000,000	3,795
438516-BQ-8	HONEYWELL INTERNATIONAL INC		10/23/2017	DIRECT		764,403	765,000	0
44108C-AA-0	HPLY_17-HIT		05/10/2017	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	0
44108C-AG-7	HPLY_17-HIT		05/10/2017	DEUTSCHE BANK SECURITIES, INC.		1,500,000	1,500,000	0
444859-BG-6	HUMANA INC		03/13/2017	J.P. MORGAN SECURITIES, INC.		2,497,625	2,500,000	0
450636-B*-5	ITR CONCESSION CO LLC		10/18/2017	PRIVATE DIRECT		100,000	100,000	0
458140-AU-4	INTEL CORP		01/25/2017	MORGAN STANLEY & CO. INC.		2,878,320	3,000,000	15,383
45866F-AB-0	INTERCONTINENTALEXCHANGE INC		06/19/2017	DIRECT		3,032,280	3,000,000	13,958
46187B-AA-1	IHSFR_17-SFR2		11/02/2017	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0
46187B-AB-9	IHSFR_17-SFR2		11/02/2017	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0
46284V-AC-5	IRON MOUNTAIN INC		09/06/2017	J.P. MORGAN SECURITIES, INC.		50,000	50,000	0

SCHEDULE D - PART 3

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

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46639J-AP-5	JPMCC_13-C10		08/03/2017	SANDLER O'NEILL & PARTNERS		152,500	200,000	136
46640J-AC-1	JPMCC_13-C13		06/13/2017	MORGAN STANLEY & CO. INC.		277,559	300,000	507
46640N-AP-3	JPMBB_13-C15		09/29/2017	SANDLER O'NEILL & PARTNERS		588,625	700,000	204
46640U-AK-8	JPMBB_13-C17		06/28/2017	MORGAN STANLEY & CO. INC.		634,453	600,000	168
46643R-AA-4	JPMCC_14-FL6		09/12/2017	J.P. MORGAN SECURITIES, INC.		7,600,434	7,595,687	16,626
46644K-AG-5	JPMCC_15-FRR2		08/09/2017	PERFORMANCE TRUST CAPITAL PARTNERS		368,000	400,000	432
46644P-AE-9	JPMCC_15-FL7		04/11/2017	J.P. MORGAN SECURITIES, INC.		1,999,922	2,000,000	418
46647P-AJ-5	JPMORGAN CHASE & CO		07/17/2017	J.P. MORGAN SECURITIES, INC.		16,060,000	16,060,000	0
46648H-AG-8	JPMMT_17-2		05/22/2017	J.P. MORGAN SECURITIES, INC.		396,347	400,000	1,167
46648H-AZ-6	JPMMT_17-2		05/22/2017	J.P. MORGAN SECURITIES, INC.		199,448	200,000	627
46648P-AA-3	JPMCC_17-FL11		10/30/2017	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	0
46648P-AG-0	JPMCC_17-FL11		10/30/2017	J.P. MORGAN SECURITIES, INC.		6,000,000	6,000,000	0
46659*-AA-5	JM FAMILY ENTERPRISES INC		11/01/2017	PRIVATE DIRECT		100,000	100,000	0
46849L-SL-6	JACKSON NATIONAL LIFE GLOBAL FUNDI		06/20/2017	DIRECT		3,009,690	3,000,000	10,625
470328-AR-2	JAMES CAMPBELL CO LLC		07/27/2017	PRIVATE DIRECT		100,000	100,000	0
470328-AS-0	JAMES CAMPBELL CO LLC		07/27/2017	PRIVATE DIRECT		100,000	100,000	0
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO		02/02/2017	SCOTIA USA INC		1,201,253	1,050,000	11,839
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		04/18/2017	LOOP CAPITAL MARKETS LLC		1,186,680	1,200,000	20,592
478160-CF-9	JOHNSON & JOHNSON		03/23/2017	MORGAN STANLEY & CO. INC.		1,186,032	1,200,000	3,021
48129A-AA-0	JPMORGAN CHASE & CO		11/21/2017	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	0
483050-AC-7	KAISER FOUNDATION HOSPITALS		05/16/2017	CITIGROUP		1,204,104	1,200,000	1,680
501044-CT-6	KROGER CO		06/21/2017	J.P. MORGAN SECURITIES, INC.		1,071,670	1,000,000	20,743
501044-DK-4	KROGER CO		07/17/2017	MIZUHO SECURITIES USA INC		6,949,320	7,000,000	0
50512#-AB-8	LA STADIUM FINANCE CO LLC		04/13/2017	PRIVATE DIRECT		2,700,000	2,700,000	0
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		01/13/2017	PRIVATE DIRECT		4,000,000	4,000,000	0
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1		03/24/2017	PRIVATE DIRECT		7,000,000	7,000,000	0
53219L-AQ-2	LIFEPOINT HEALTH INC		11/16/2017	BANK OF AMERICA SECURITIES LLC		98,000	100,000	284
532457-BR-8	ELI LILLY AND COMPANY		05/04/2017	MORGAN STANLEY & CO. INC.		3,182,688	3,200,000	0
536797-AC-7	LITHIA MOTORS INC.		07/17/2017	J.P. MORGAN SECURITIES, INC.		40,000	40,000	0
548661-DQ-7	LOWES COMPANIES INC.		04/19/2017	BANK OF AMERICA SECURITIES LLC		3,974,560	4,000,000	0
55305B-AQ-4	M/I HOMES INC		07/31/2017	VARIOUS		150,625	150,000	0
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT		09/07/2017	J.P. MORGAN SECURITIES, INC.		125,000	125,000	0
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		09/26/2017	WACHOVIA CAPITAL MARKETS LLC		5,960,460	6,000,000	0
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST		02/10/2017	PRIVATE DIRECT		100,000	100,000	0
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST		12/11/2017	PRIVATE DIRECT		100,000	100,000	0
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST		12/11/2017	PRIVATE DIRECT		2,900,000	2,900,000	0
57169*-BK-2	MARS INC		03/29/2017	PRIVATE DIRECT		4,000,000	4,000,000	0
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY 144A		03/09/2017	CITIGROUP GLOBAL MARKETS INC		1,519,813	1,275,000	24,866
57629W-CF-5	MASSMUTUAL GLOBAL FUNDING II		09/19/2017	DIRECT		1,634,004	1,636,000	0
579780-AP-2	MCCORMICK & CO INC		08/09/2017	BANK OF AMERICA SECURITIES LLC		2,987,790	3,000,000	0
58933Y-AT-2	MERCK SHARP & DOHME CORP		01/09/2017	DIRECT		1,934,060	2,000,000	31,244
59001A-BA-9	MERITAGE HOMES CORP		05/22/2017	VARIOUS		125,275	125,000	0
59156R-BR-8	METLIFE INC		01/09/2017	DIRECT		2,130,480	2,000,000	15,078
59217G-CE-7	METROPOLITAN LIFE GLOBAL FUNDING I		06/07/2017	DIRECT		2,499,925	2,500,000	0
594918-BN-3	MICROSOFT CORP		06/19/2017	DIRECT		2,969,670	3,000,000	12,283
594918-BY-9	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES (USA) INC.		1,992,900	2,000,000	0
594918-BZ-6	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES (USA) INC.		1,995,660	2,000,000	0
605417-BY-9	MISSISSIPPI POWER COMPANY		06/27/2017	VARIOUS		1,985,067	2,170,000	29,866
605417-BZ-6	MISSISSIPPI POWER COMPANY		02/07/2017	SUNTRUST		2,514,612	2,850,000	48,786
61691L-AG-4	MSC_17-CLS		11/21/2017	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
61691N-AK-1	MSC_17-HR2		12/12/2017	MORGAN STANLEY & CO. INC.		100,686	100,000	247
61744Y-AJ-7	MORGAN STANLEY		07/19/2017	MORGAN STANLEY & CO. INC.		3,000,000	3,000,000	0
61744Y-AL-2	MORGAN STANLEY		07/19/2017	MORGAN STANLEY & CO. INC.		4,250,000	4,250,000	0
61746B-EF-9	MORGAN STANLEY		03/14/2017	MORGAN STANLEY & CO. INC.		5,118,908	5,250,000	30,133
61763X-AL-0	MSBAM_14-C18		08/01/2017	MORGAN STANLEY & CO. INC.		600,517	616,000	791
61764R-BL-1	MSBAM_15-C20		10/25/2017	BANK OF AMERICA SECURITIES LLC		199,852	200,000	645
61764X-BP-9	MSBAM_15-C21		04/21/2017	WACHOVIA CAPITAL MARKETS LLC		1,864,751	1,890,000	5,509
61767E-AK-0	MSBAM_17-C34		10/06/2017	BANK OF AMERICA SECURITIES LLC		604,751	600,000	1,298
61915R-BC-9	MHL_05-AR1 IA2		05/25/2017	CAPITALIZED INTEREST		0	7,050	0
61945C-AG-8	MOSAIC CO		11/08/2017	DIRECT		638,746	640,000	0
61975F-AA-7	MOTEL_17-MLT6		08/31/2017	J.P. MORGAN SECURITIES, INC.		8,000,000	8,000,000	0
626717-AJ-1	MURPHY OIL CORPORATION		08/04/2017	J.P. MORGAN SECURITIES, INC.		125,000	125,000	0
626738-AD-0	MURPHY OIL USA INC		04/20/2017	J.P. MORGAN SECURITIES, INC.		15,000	15,000	0
637432-NB-7	NATIONAL RURAL UTILITIES COOPERATI		10/03/2017	DIRECT		2,274,053	2,250,000	20,125
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI		01/31/2017	MITSUBISHI UFJ SECURITIES		1,397,270	1,400,000	0

SCHEDULE D - PART 3

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

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63939E-AD-5	NAVSL_15-AA		03/30/2017	BANK OF AMERICA SECURITIES LLC		5,150,000	5,000,000	7,256
65339K-AU-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		09/20/2017	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		10/30/2017	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
65339K-AW-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/11/2017	DIRECT		1,129,548	1,130,000	0
655844-BU-1	NORFOLK SOUTHERN CORP		08/15/2017	CORPORATE ACTION		9,985,778	13,764,000	0
655844-BW-7	NORFOLK SOUTHERN CORPORATION		11/16/2017	CORPORATE ACTION		15,447,000	15,447,000	0
666807-BL-5	NORTHROP GRUMMAN CORP		10/10/2017	DIRECT		2,499,625	2,500,000	0
666807-BN-1	NORTHROP GRUMMAN CORP		10/10/2017	J.P. MORGAN SECURITIES, INC.		4,497,615	4,500,000	0
666807-BP-6	NORTHROP GRUMMAN CORP		10/10/2017	J.P. MORGAN SECURITIES, INC.		13,978,160	14,000,000	0
668074-G*-2	NORTHWESTERN CORP		11/06/2017	PRIVATE DIRECT		9,600,000	9,600,000	0
66989H-AN-8	NOVARTIS CAPITAL CORP		02/14/2017	J.P. MORGAN SECURITIES, INC.		4,955,450	5,000,000	0
67059T-AE-5	NUSTAR LOGISTICS LP		04/21/2017	MIZUHO SECURITIES USA INC		227,344	225,000	0
67113H-AD-7	OTG MANAGEMENT LLC TL-DD		11/30/2017	PRIVATE DIRECT		280,633	280,633	0
674003-B@-6	OAKTREE CAPITAL GROUP LLC		12/18/2017	PRIVATE DIRECT		11,000,000	11,000,000	0
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY		03/28/2017	MIZUHO SECURITIES USA INC		3,997,280	4,000,000	0
680665-AJ-5	OLIN CORP		03/15/2017	BANK OF AMERICA SECURITIES LLC		200,000	200,000	235
68383N-CZ-4	OPMAC_05-5		09/07/2017	HUNT FINANCIAL SECURITIES LLC		2,442,394	2,514,691	1,858
68389X-BN-4	ORACLE CORP		11/07/2017	DIRECT		998,890	1,000,000	0
69351U-AH-6	PPL ELECTRIC UTILITIES CORP		05/10/2017	US BANCORP		4,907,296	3,770,000	60,791
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION		05/08/2017	CITIGROUP GLOBAL MARKETS INC		2,672,730	2,700,000	0
69353R-EU-8	PNC BANK NA		10/18/2017	DIRECT		1,009,400	1,000,000	11,433
69371R-N8-5	PACCAR FINANCIAL CORP		11/06/2017	DIRECT		1,129,898	1,130,000	0
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC		05/16/2017	BANK OF AMERICA		464,026	480,000	7,575
717081-EB-5	PFIZER INC		06/20/2017	DIRECT		2,002,600	2,000,000	756
718549-AF-5	PHILLIPS 66 PARTNERS LP		10/10/2017	CITIGROUP GLOBAL MARKETS INC		1,992,400	2,000,000	0
723528-AA-9	PIO PICO HOLDCO ISSUER LLC		05/01/2017	PRIVATE DIRECT		5,600,000	5,600,000	0
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /		01/25/2017	DIRECT		931,300	1,000,000	22,458
73020*-AL-7	PNG COMPANIES LLC		12/18/2017	PRIVATE DIRECT		2,500,000	2,500,000	0
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA		04/27/2017	BANK OF AMERICA SECURITIES LLC		321,385	250,000	7,683
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO		03/31/2017	VARIOUS		4,917,698	4,045,000	65,560
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO		03/31/2017	KEYBANC CAPITAL MARKETS INC.		634,045	534,000	12,278
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO		12/04/2017	MITSUBISHI UFJ SECURITIES		999,270	1,000,000	0
745332-BU-9	PUGET SOUND ENERGY INC		04/05/2017	VARIOUS		5,424,213	4,622,000	80,187
745332-BX-3	PUGET SOUND ENERGY INC		03/10/2017	FIRST TENNESSEE NATIONAL CORPORATION		936,818	750,000	0
745332-CE-4	PUGET SOUND ENERGY INC		02/03/2017	MORGAN STANLEY & CO. INC.		868,910	839,000	8,577
74733V-AD-2	QEP RESOURCES INC		11/06/2017	WACHOVIA CAPITAL MARKETS LLC		75,000	75,000	0
74922C-AA-1	RAITF_17-FL8		11/17/2017	BARCLAYS CAPITAL INC		1,077,000	1,077,000	0
749685-AW-3	RPM INTERNATIONAL INC		12/06/2017	WACHOVIA CAPITAL MARKETS LLC		749,978	750,000	0
75114Y-AB-6	RALEYS INC - TL		01/01/2017	CAPITALIZED INTEREST		12,482	12,482	0
75574T-AA-2	RCMT_17-FL1		08/02/2017	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0
756109-AU-8	REALTY INCOME CORPORATION		11/29/2017	DIRECT		1,496,667	1,500,000	0
759950-GB-8	RAMC_05-4 M1		07/01/2017	CAPITALIZED INTEREST		0	7,498	0
760759-AS-9	REPUBLIC SERVICES INC		11/13/2017	DIRECT		424,286	425,000	0
76169#-AJ-2	REYES HOLDINGS LLC		10/17/2017	PRIVATE DIRECT		300,000	300,000	0
76716X-AA-0	RIO OIL FINANCE TRUST		01/01/2017	CAPITALIZED INTEREST		3,399	3,399	0
774341-AJ-0	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		4,985,600	5,000,000	0
774341-AK-7	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		2,995,050	3,000,000	0
774341-AL-5	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		9,857,133	9,900,000	0
77846E-AA-3	RPT_17-ROSS		06/21/2017	GOLDMAN SACHS & CO		4,000,000	4,000,000	0
77846E-AE-5	RPT_17-ROSS		06/21/2017	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
78349A-AB-9	RWJ BARNABAS HEALTH INC		09/15/2017	BANK OF AMERICA		3,039,960	3,000,000	25,669
78423X-AB-8	SH130 CONCESSION CO LLC		07/21/2017	PRIVATE DIRECT		6,999,615	6,999,615	0
797440-BF-0	SAN DIEGO GAS & ELECTRIC		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		1,892,833	1,625,000	33,809
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO		05/10/2017	STIFEL, NICHOLAS & COMPANY, INC		3,517,885	2,750,000	55,635
797440-BV-5	SAN DIEGO GAS AND ELECTRIC CO		06/05/2017	GOLDMAN SACHS & CO		9,955,400	10,000,000	0
808513-AR-6	CHARLES SCHWAB CORPORATION (THE)		10/25/2017	CREDIT SUISSE SECURITIES (USA) LLC		4,000,000	4,000,000	0
808513-AU-9	CHARLES SCHWAB CORP		12/04/2017	DIRECT		1,997,000	2,000,000	0
811054-AG-0	EW SCRIPPS CO		04/20/2017	WACHOVIA CAPITAL MARKETS LLC		75,000	75,000	0
81753R-AA-7	RRT_14-1		07/19/2017	BANK OF AMERICA SECURITIES LLC		74,750	100,000	0
824348-AX-4	SHERWIN-WILLIAMS CO		05/02/2017	CITIGROUP GLOBAL MARKETS INC		4,389,635	4,420,000	0
82967N-BA-5	SIRIUS XM RADIO INC		06/27/2017	J.P. MORGAN SECURITIES, INC.		200,188	200,000	0
83083V-AG-2	JAB WIRELESS INC - TL		07/10/2017	PRIVATE DIRECT		1,274,000	1,300,000	0
83404K-AE-3	SOFI_17-E		10/06/2017	DEUTSCHE BANK SECURITIES, INC.		399,341	400,000	0
83416W-AA-1	SOLAR STAR FUNDING LLC		04/24/2017	VARIOUS		4,273,083	3,908,544	66,525
83611M-BV-9	SVHE_04-WMC1		08/04/2017	WACHOVIA CAPITAL MARKETS LLC		2,566,905	2,646,294	2,186

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY		03/31/2017	VARIOUS		1,698,747	1,429,000	17,321
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO		09/05/2017	VARIOUS		7,681,876	7,366,000	79,558
85258P-AB-0	ST JOSEPHS HSP & MED CTR		09/28/2017	MORGAN STANLEY		1,793,017	1,760,000	53
853496-AC-1	STANDARD INDUSTRIES INC		02/02/2017	BANK OF AMERICA SECURITIES LLC		340,000	340,000	0
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		06/29/2017	PRIVATE DIRECT		6,100,000	6,100,000	0
871503-AU-2	SYMANTEC CORPORATION		02/07/2017	BANK OF AMERICA SECURITIES LLC		25,000	25,000	0
87264A-AT-2	T-MOBILE USA INC		03/13/2017	DEUTSCHE BANK SECURITIES, INC.		15,000	15,000	0
87265H-AF-6	TRI POINTE GROUP INC		06/06/2017	VARIOUS		250,000	250,000	15
872848-AA-0	TCFC FINANCE CO LLC - TL		12/06/2017	CAPITALIZED INTEREST		71,464	71,598	0
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL		09/13/2017	MORGAN STANLEY & CO. INC.		225,563	225,000	0
875127-AV-4	TAMPA ELECTRIC CO		04/25/2017	VARIOUS		4,674,891	3,677,000	54,503
875127-AW-2	TAMPA ELECTRIC COMPANY		04/04/2017	VARIOUS		6,398,288	5,250,000	115,014
88159D-AA-3	TES_17-1A		11/03/2017	CREDIT SUISSE SECURITIES (USA) LLC		999,863	1,000,000	0
882508-BC-7	TEXAS INSTRUMENTS INC		10/26/2017	DIRECT		1,042,794	1,055,000	0
883556-BY-7	THERMO FISHER SCIENTIFIC INC		08/10/2017	J.P. MORGAN SECURITIES, INC.		2,964,750	3,000,000	0
89307#-AA-7	TRANS BAY CABLE LLC		06/29/2017	PRIVATE DIRECT		7,900,000	7,900,000	0
898813-AM-2	TUCSON ELECTRIC POWER CO		05/10/2017	STIFEL, NICHOLAS & COMPANY, INC		2,958,505	2,750,000	22,917
90205F-AA-8	PRK_17-280P		09/19/2017	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0
902494-BD-4	TYSON FOODS INC		05/23/2017	MORGAN STANLEY & CO. INC.		6,462,040	6,500,000	0
90276T-AM-6	UBSCM_17-C5		11/01/2017	UBS SECURITIES LLC		204,544	200,000	360
907818-EM-6	UNION PACIFIC CORPORATION		01/03/2017	DIRECT		1,874,500	2,000,000	19,417
911312-BM-7	UNITED PARCEL SERVICE INC		11/09/2017	DIRECT		2,133,657	2,143,000	0
91324P-DC-3	UNITEDHEALTH GROUP INC		10/18/2017	DIRECT		998,340	1,000,000	0
92343V-DU-5	VERIZON COMMUNICATIONS INC		05/11/2017	VARIOUS		6,771,460	6,500,000	50,750
92343V-EJ-9	VERIZON COMMUNICATIONS INC		12/15/2017	CORPORATE ACTION		1,652,000	1,652,000	0
928563-AC-9	VMWARE INC		08/16/2017	J.P. MORGAN SECURITIES, INC.		996,640	1,000,000	0
92922F-2N-7	WAMU_05-A11		05/25/2017	J.P. MORGAN SECURITIES, INC.		2,533,045	2,645,478	676
92925C-BH-4	WAMU_05-A19		05/25/2017	J.P. MORGAN SECURITIES, INC.		1,205,655	1,254,258	318
92925C-BJ-0	WAMU_05-AR19		05/25/2017	J.P. MORGAN SECURITIES, INC.		1,655,065	1,730,787	411
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY		09/13/2017	MITSUBISHI UFJ SECURITIES		5,911,680	6,000,000	1,898
94106L-BE-8	WASTE MANAGEMENT INC		10/30/2017	DIRECT		804,855	805,000	0
94988D-AW-0	WFRR_13-FRR1		10/31/2017	PERFORMANCE TRUST CAPITAL PARTNERS		522,156	700,000	0
94989E-AL-1	WFCM_15-LC20		08/01/2017	VARIOUS		490,344	500,000	845
94989N-AL-1	WFCM_15-C30		11/07/2017	WACHOVIA CAPITAL MARKETS LLC		90,531	100,000	100
95000C-BK-8	WFCM_16-NXS5		11/08/2017	BANK OF AMERICA SECURITIES LLC		5,276,563	5,000,000	10,071
95000P-AL-8	WFCM_16-C37		10/26/2017	WACHOVIA CAPITAL MARKETS LLC		393,018	380,000	1,376
95000Y-BD-6	WFCM_17-C40		10/05/2017	WACHOVIA CAPITAL MARKETS LLC		297,377	300,000	598
95001C-AG-7	WFCM_17-SMP		12/14/2017	WACHOVIA CAPITAL MARKETS LLC		1,000,000	1,000,000	0
BIN0RM-Q6-6	PSKW LLC - TL		11/14/2017	PRIVATE DIRECT		290,734	296,667	0
BIN0YZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS		02/16/2017	DIRECT		1,824,120	1,824,120	0
BIN0ZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		05/15/2017	PRIVATE DIRECT		1,978,280	2,000,000	0
BIN12K-E7-6	ON LOCATION EVENTS LLC		12/11/2017	PRIVATE DIRECT		1,975,000	2,000,000	0
C7236#-AA-2	PET SUPERMARKET INC - TL		08/04/2017	PRIVATE DIRECT		426,367	426,367	0
C9716#-AK-5	WASTE CONNECTIONS INC		04/20/2017	PRIVATE DIRECT		200,000	200,000	0
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD		07/19/2017	PRIVATE DIRECT		575,925	600,400	0
Q1297#-AL-2	CSLB HOLDINGS INC		10/04/2017	PRIVATE DIRECT		7,300,000	7,300,000	0
06367T-YL-8	BANK OF MONTREAL	A	06/12/2017	DIRECT		2,999,730	3,000,000	0
064159-JG-2	BANK OF NOVA SCOTIA	A	03/01/2017	SCOTIA USA INC		2,495,475	2,500,000	0
064159-KJ-4	BANK OF NOVA SCOTIA	A	10/04/2017	UBS SECURITIES LLC		3,000,000	3,000,000	0
11271L-AB-8	BROOKFIELD FINANCE INC	A	09/11/2017	DEUTSCHE BANK SECURITIES, INC.		4,960,950	5,000,000	0
136069-VX-6	CANADIAN IMPERIAL BANK OF COMMERCE	A	09/28/2017	DIRECT		2,997,570	3,000,000	0
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017	CITIGROUP GLOBAL MARKETS INC		6,494,930	6,500,000	0
15135U-AP-4	CENOVUS ENERGY INC	A	04/04/2017	J.P. MORGAN SECURITIES, INC.		9,791,082	9,800,000	0
15135U-AR-0	CENOVUS ENERGY INC	A	04/04/2017	J.P. MORGAN SECURITIES, INC.		6,792,724	6,800,000	0
31429K-AB-9	FED CAISSES DESJARDINS	A	10/24/2017	DIRECT		2,998,950	3,000,000	0
63307A-2G-9	NATIONAL BANK OF CANADA	A	10/30/2017	DIRECT		1,997,520	2,000,000	0
89114Q-BN-7	TORONTO-DOMINION BANK/THE	A	06/07/2017	DIRECT		4,990,550	5,000,000	19,333
89356B-AC-2	TRANSCANADA TRUST	A	07/12/2017	VARIOUS		9,353,525	9,136,000	179,016
00190Y-AT-2	ARES_13-2A	D	06/09/2017	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
009279-AC-4	AIRBUS GROUP SE	D	04/05/2017	J.P. MORGAN SECURITIES, INC.		6,518,754	6,600,000	0
01609W-AU-6	ALIBABA GROUP HOLDING LTD	D	11/29/2017	MORGAN STANLEY & CO. INC.		2,995,890	3,000,000	0
04015N-AJ-3	ARES_15-4A	D	10/31/2017	GOLDMAN SACHS & CO		7,025,372	7,000,000	0
04016N-AB-9	ARES_17-44A	D	07/14/2017	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
04016U-AE-7	ARES_17-46A	D	12/07/2017	MORGAN STANLEY & CO. INC.		3,000,000	3,000,000	0
04965C-AN-8	ATRM_12A	D	11/06/2017	MITSUBISHI UFJ SECURITIES		4,000,000	4,000,000	0

SCHEDULE D - PART 3

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

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04966H-AA-4	ATRM_13A	D	10/20/2017	CREDIT SUISSE SECURITIES (USA) LLC		4,000,000	4,000,000	0
05565A-DW-0	BNP PARIBAS SA	D	11/07/2017	BNP PARIBAS SECURITIES CORP		7,500,000	7,500,000	0
05607K-AE-1	BXMT_17-FL1	D	12/08/2017	WACHOVIA CAPITAL MARKETS LLC		4,500,000	4,500,000	0
05607K-AG-6	BXMT_17-FL1	D	12/08/2017	WACHOVIA CAPITAL MARKETS LLC		1,500,000	1,500,000	0
05890M-AA-1	BANCO DE CREDITO E INVERSIONES-SD	D	10/05/2017	CITIGROUP GLOBAL MARKETS INC		1,481,535	1,500,000	0
05964H-AD-7	BANCO SANTANDER SA	D	10/17/2017	MORGAN STANLEY & CO. INC.		3,500,000	3,500,000	0
06760B-AC-6	BABSN_17-1	D	06/23/2017	WACHOVIA CAPITAL MARKETS LLC		3,000,000	3,000,000	0
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L	D	02/22/2017	PRIVATE DIRECT		200,000	200,000	0
09625J-AQ-7	BLUEM_13-3A	D	07/11/2017	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0
09626Y-AN-0	BLUEM_13-2A	D	10/11/2017	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0
12548M-BF-1	CIFC_15-1A	D	12/12/2017	GOLDMAN SACHS & CO		9,000,000	9,000,000	0
12551A-AA-3	CIFC_17-1A	D	02/03/2017	DEUTSCHE BANK SECURITIES, INC.		1,150,000	1,150,000	0
12563U-AB-3	CK HUTCHISON INTERNATIONAL (17) LT	D	03/30/2017	HSBC SECURITIES (USA) INC.		2,238,345	2,250,000	0
141312-AA-6	CRBN_17-1A	D	11/06/2017	CITIGROUP GLOBAL MARKETS INC		8,000,000	8,000,000	0
14314B-AA-5	CGMS_17-1A	D	03/08/2017	CITIGROUP GLOBAL MARKETS INC		1,700,000	1,700,000	0
14314F-AE-8	CGMS_17-3A	D	06/23/2017	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
15032E-AA-7	CEDF_17-8A	D	08/09/2017	CREDIT SUISSE SECURITIES (USA) LLC		4,000,000	4,000,000	0
15032T-AS-5	CEDF_13-1A	D	06/09/2017	JEFFERIES & COMPANY, INC.		4,000,000	4,000,000	0
15032T-AW-6	CEDF_13-1A	D	06/09/2017	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	0
151191-BA-0	CELULOSA ARAUCO Y CONSTITUCION SA	D	10/26/2017	BANK OF AMERICA SECURITIES LLC		2,806,338	2,850,000	0
15132H-AH-4	CENCOSUD SA	D	07/12/2017	J.P. MORGAN SECURITIES, INC.		2,242,058	2,250,000	0
191229-AB-9	COCA-COLA ICECEK AS	D	09/12/2017	J.P. MORGAN SECURITIES, INC.		450,000	450,000	0
192714-AC-7	COLBUN SA	D	10/04/2017	BANK OF AMERICA SECURITIES LLC		1,346,247	1,350,000	0
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	D	07/06/2017	GOLDMAN SACHS & CO		8,966,790	9,000,000	0
225401-AE-8	CREDIT SUISSE GROUP AG	D	09/11/2017	CREDIT SUISSE SECURITIES (USA) LLC		3,000,000	3,000,000	0
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC	D	09/14/2017	BARCLAYS CAPITAL INC		99,500	100,000	0
262431-AB-5	DRSLF_17-50A	D	07/24/2017	BNP PARIBAS SECURITIES CORP		1,500,000	1,500,000	0
262431-AD-1	DRSLF_17-50A	D	07/24/2017	BNP PARIBAS SECURITIES CORP		1,500,000	1,500,000	0
26250J-AW-0	DRSLF_12-25A	D	09/27/2017	HFD NOMURA SECURITIES INC		3,000,000	3,000,000	0
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	01/18/2017	J.P. MORGAN SECURITIES, INC.		806,075	825,000	0
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/09/2017	VARIOUS		250,500	250,000	0
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD	D	01/11/2017	CITIGROUP GLOBAL MARKETS INC		701,256	712,000	0
375415-AA-4	GILBT_17-1A	D	09/26/2017	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	0
40052V-AE-4	GRUPO BIMBO SAB DE CV	D	11/07/2017	HSBC SECURITIES (USA) INC.		3,292,608	3,300,000	0
404280-BL-2	HSBC HOLDINGS PLC	D	05/15/2017	HSBC SECURITIES (USA) INC.		900,000	900,000	0
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA	D	12/07/2017	CITIGROUP GLOBAL MARKETS INC		615,894	625,000	0
456829-AB-6	INFRAESTRUCTURA ENERGETICA NOVA SA	D	12/07/2017	CITIGROUP GLOBAL MARKETS INC		721,350	750,000	0
456837-AH-6	ING GROEP NV	D	03/21/2017	J.P. MORGAN SECURITIES, INC.		2,247,053	2,250,000	0
46128M-AJ-0	INVERSIONES CMPC SA	D	03/30/2017	BANK OF AMERICA SECURITIES LLC		747,293	750,000	0
50066A-AM-5	KOREA GAS CORPORATION	D	07/13/2017	CITIGROUP GLOBAL MARKETS INC		3,740,250	3,750,000	0
532621-AQ-2	LROCK_014-2A	D	01/10/2017	CREDIT SUISSE SECURITIES (USA) LLC		560,000	560,000	0
539439-AQ-2	LLOYDS BANKING GROUP PLC	D	10/31/2017	DIRECT		2,000,000	2,000,000	0
55608J-AJ-7	MACQUARIE GROUP LTD	D	11/20/2017	HSBC SECURITIES (USA) INC.		4,500,000	4,500,000	0
55820T-AC-2	MDPK_17-25A	D	06/30/2017	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0
59284B-AF-5	MEXICHEM SAB DE CV	D	09/27/2017	MORGAN STANLEY & CO. INC.		892,674	900,000	0
59284M-AC-8	MEXICO CITY AIRPORT TRUST	D	09/13/2017	J.P. MORGAN SECURITIES, INC.		1,192,716	1,200,000	0
59284M-AD-6	MEXICO CITY AIRPORT TRUST	D	09/13/2017	HSBC SECURITIES (USA) INC.		1,043,679	1,050,000	0
63859W-AF-6	NATIONWIDE BUILDING SOCIETY	D	10/11/2017	MORGAN STANLEY & CO. INC.		4,995,550	5,000,000	0
64131Q-AA-8	NEUB_17-26A	D	10/25/2017	WACHOVIA CAPITAL MARKETS LLC		7,000,000	7,000,000	0
675711-AA-3	OCT33_17-1A	D	10/16/2017	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0
67590E-AS-3	OCT15_13-1A	D	06/27/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
67590E-AU-8	OCT15_13-1A	D	06/27/2017	CITIGROUP GLOBAL MARKETS INC		1,250,000	1,250,000	0
675920-AA-0	OCT30_17-1A	D	02/03/2017	CITIGROUP GLOBAL MARKETS INC		930,000	930,000	0
675922-AC-2	OCT34_17-1A	D	11/08/2017	MORGAN STANLEY & CO. INC.		4,000,000	4,000,000	0
69689C-AN-6	PLMRS_15-2A	D	06/27/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
69689C-AQ-9	PLMRS_15-2A	D	06/27/2017	CITIGROUP GLOBAL MARKETS INC		1,400,000	1,400,000	0
716564-AA-7	PETROLEOS DEL PERU SA	D	06/21/2017	VARIOUS		3,122,200	3,125,000	185
71719P-AA-5	PFP_17-4	D	09/18/2017	WACHOVIA CAPITAL MARKETS LLC		3,000,000	3,000,000	0
74165G-AB-6	PRIMA_15-4A	D	10/30/2017	BANK OF AMERICA SECURITIES LLC		996,172	1,000,000	1,222
759470-AX-5	RELIANCE INDUSTRIES LTD	D	11/20/2017	HSBC SECURITIES (USA) INC.		2,475,000	2,475,000	0
76124D-AA-0	RSO_17-CRE5	D	06/26/2017	WACHOVIA CAPITAL MARKETS LLC		2,000,000	2,000,000	0
780097-BF-7	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/10/2017	MORGAN STANLEY & CO. INC.		3,000,000	3,000,000	0
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/07/2017	J.P. MORGAN SECURITIES, INC.		9,715,388	9,750,000	0
860444-AN-8	STWRT_15-1A	D	12/11/2017	WACHOVIA CAPITAL MARKETS LLC		7,000,000	7,000,000	0
86960B-AR-3	SVENSKA HANDELSBANKEN AB	D	08/30/2017	DIRECT		1,023,965	1,025,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
871590-BL-1	SYMP_14-14A	D	01/06/2017	CITIGROUP GLOBAL MARKETS INC		560,000	560,000	0
87232B-AB-8	TSYMP_17-1A	D	06/29/2017	BANK OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
87938W-AU-7	TELEFONICA EMISIONES SAU	D	04/24/2017	CITIGROUP GLOBAL MARKETS INC		2,575,650	2,500,000	18,101
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	02/15/2017	VARIOUS		2,645,112	3,150,000	74,654
88390A-AT-7	WINDR_14-2A	D	12/21/2017	GREENSLEDGE CAPITAL MARKETS		15,000,000	15,000,000	0
88432A-AW-0	WINDR_13-2A	D	10/02/2017	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	0
88432A-BA-7	WINDR_13-2A	D	10/02/2017	BNP PARIBAS SECURITIES CORP		3,000,000	3,000,000	0
88432M-AA-2	WINDR_17-1A	D	02/02/2017	MORGAN STANLEY & CO. INC.		600,000	600,000	0
89641U-AB-7	TRINITY ACQUISITION PLC	D	03/01/2017	VARIOUS		13,286,540	12,500,000	282,856
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND AG	D	08/07/2017	UBS SECURITIES LLC		4,000,000	4,000,000	0
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH	D	07/25/2017	PRIVATE DIRECT		500,000	500,000	0
G2616#-AM-3	DCC TREASURY 2014 LTD	B	09/13/2017	PRIVATE DIRECT		595,825	600,400	0
G5560#-AB-8	LONDON LUTON AIRPORT HOLDINGS I LI	B	08/17/2017	PRIVATE DIRECT		257,760	270,550	0
G7059#-AA-2	PHOENIX NATURAL GAS LTD	B	07/05/2017	PRIVATE DIRECT		646,850	676,375	0
N9061#-AH-3	VTTI BV	D	12/13/2017	PRIVATE DIRECT		2,500,000	2,500,000	0
Q0697#-AA-4	AUSGRID FINANCE PTY LTD	D	09/06/2017	PRIVATE DIRECT		100,000	100,000	0
Q0697#-AB-2	AUSGRID FINANCE PTY LTD	D	09/06/2017	PRIVATE DIRECT		100,000	100,000	0
Q0697#-AC-0	AUSGRID FINANCE PTY LTD	D	09/06/2017	PRIVATE DIRECT		3,200,000	3,200,000	0
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD	B	07/26/2017	PRIVATE DIRECT		158,510	156,430	0
Q6518#-AG-7	NSW ELECTRICITY NETWORKS FINANCE P	D	10/16/2017	PRIVATE DIRECT		2,300,000	2,300,000	0
Q7160#-AL-3	ORICA LIMITED	D	05/03/2017	PRIVATE DIRECT		100,000	100,000	0
Q9389#-AF-7	VECTOR LTD	D	10/25/2017	PRIVATE DIRECT		250,000	250,000	0
Q9389#-AG-5	VECTOR LTD	D	10/25/2017	PRIVATE DIRECT		500,000	500,000	0
R6236*-AA-2	NORSPAN LNG VIII AS	D	01/18/2017	PRIVATE DIRECT		200,000	200,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,384,767,411	1,369,779,009	3,415,337
92912V-AL-9	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		263,000	263,000	0
92912V-AN-5	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		1,744,000	1,744,000	0
92912V-AQ-8	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		232,000	232,000	0
92912V-AS-4	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		145,000	145,000	0
92912V-AU-9	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		174,416	177,000	0
92912V-AW-5	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		79,000	79,000	0
92913B-AG-3	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		118,580	121,000	0
92913B-AJ-7	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		46,030	50,000	0
92913B-AL-2	VOYA_14-2A	D	03/31/2017	J.P. MORGAN SECURITIES, INC.		142,200	158,000	0
92914N-AJ-0	VOYA_15-1A	D	12/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		2,038,000	2,038,000	0
92914N-AL-5	VOYA_15-1A	D	12/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		349,000	349,000	0
92914N-AN-1	VOYA_15-1A	D	12/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		233,000	233,000	0
92914N-AQ-4	VOYA_15-1A	D	12/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		159,000	159,000	0
92914Q-AG-9	VOYA_15-1A	D	12/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		136,096	137,000	0
92914Q-AJ-3	VOYA_15-1A	D	12/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		65,674	68,000	0
92915Q-AA-1	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		32,000	32,000	0
92915Q-AC-7	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		1,840,000	1,840,000	0
92915Q-AE-3	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		183,000	183,000	0
92915Q-AG-8	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		375,000	375,000	0
92915Q-AJ-2	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		190,000	190,000	0
92915Q-AL-7	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		183,000	183,000	0
92915U-AA-2	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		23,000	23,000	0
92915U-AB-0	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		1,944,000	1,944,000	0
92915U-AC-8	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		406,000	406,000	0
92915U-AD-6	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		205,000	205,000	0
92915U-AE-4	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		174,000	174,000	0
92915U-AF-1	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		53,000	53,000	0
92915X-AD-0	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		122,220	126,000	0
92915X-AE-8	VOYA CLO LTD VOYA_17-2A	D	05/02/2017	NATIXIS		258,100	290,000	0
92916M-AA-9	VOYA_17-1A	D	03/10/2017	NATIXIS		1,686,055	1,686,055	0
92916M-AB-7	VOYA_17-1A	D	03/10/2017	NATIXIS		316,135	316,135	0
92916M-AC-5	VOYA_17-1A	D	03/10/2017	NATIXIS		171,240	171,240	0
92916M-AD-3	VOYA_17-1A	D	03/10/2017	NATIXIS		144,171	144,895	0
92916M-AE-1	VOYA_17-1A	D	03/10/2017	NATIXIS		326,673	326,673	0
92916N-AA-7	VOYA_17-1A	D	03/10/2017	NATIXIS		104,324	105,378	0
92916N-AB-5	VOYA_17-1A	D	03/10/2017	NATIXIS		222,692	262,919	0
92916P-AA-2	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		115,397	117,000	0
92916P-AC-8	VOYA_17-3A	D	06/13/2017	CITIGROUP GLOBAL MARKETS INC		281,000	281,000	0
92916Q-AA-0	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		1,881,000	1,881,000	0
92916Q-AB-8	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		142,000	142,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92916Q-AC-6	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		379,000	379,000	0
92916Q-AD-4	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		124,000	124,000	0
92916Q-AE-2	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		168,000	168,000	0
92916Q-AF-9	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		72,000	72,000	0
92916U-AA-1	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		142,000	142,000	0
92916U-AB-9	VOYA_17-4A	D	10/30/2017	BARCLAYS CAPITAL INC		286,842	300,000	0
92917C-AA-0	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		32,000	32,000	0
92917C-AE-2	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		1,910,000	1,910,000	0
92917C-AG-7	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		5,184,000	5,184,000	0
92917C-AJ-1	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		308,000	308,000	0
92917C-AL-6	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		200,000	200,000	0
92917C-AN-2	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		179,000	179,000	0
92917D-AA-8	INGIM_13-1A	D	09/29/2017	CITIGROUP GLOBAL MARKETS INC		130,020	132,000	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						26,418,865	26,541,295	0
8399997. Total - Bonds - Part 3						1,661,189,910	1,651,242,425	4,272,442
8399998. Total - Bonds - Part 5						181,081,915	180,942,430	86,078
8399999. Total - Bonds						1,842,271,825	1,832,184,855	4,358,520
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
313408-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		12/29/2017	DIRECT	229,119.000	22,911,900		0
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		02/16/2017	DIRECT	121.608	1,944,147		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						24,856,047	XXX	0
9799997. Total - Common Stocks - Part 3						24,856,047	XXX	0
9799998. Total - Common Stocks - Part 5						4,939,201	XXX	0
9799999. Total - Common Stocks						29,795,248	XXX	0
9899999. Total - Preferred and Common Stocks						29,795,248	XXX	0
9999999 - Totals						1,872,067,073	XXX	4,358,520

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36202A-5L-7	GNMA2 30YR		07/01/2017	MBS PAYDOWN		11	11	10	11	0	0	0	0	0	11	0	0	0	0	10/20/2017
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
36202B-B9-5	GNMA2 30YR		12/01/2017	MBS PAYDOWN		161	161	169	162	0	(1)	0	(1)	0	161	0	0	0	8	04/20/2018
36202B-DF-9	GNMA2 30YR		12/01/2017	MBS PAYDOWN		529	529	554	531	0	(2)	0	(2)	0	529	0	0	0	25	06/20/2018
36202B-E5-0	GNMA2 30YR		12/01/2017	MBS PAYDOWN		34	34	36	34	0	0	0	0	0	34	0	0	0	2	09/20/2018
36202B-EJ-0	GNMA2 30YR		12/01/2017	MBS PAYDOWN		896	896	938	904	0	(7)	0	(7)	0	896	0	0	0	44	08/20/2018
3620A7-JL-0	GNMA 30YR		12/01/2017	MBS PAYDOWN		81,965	81,965	90,325	82,173	0	(208)	0	(208)	0	81,965	0	0	0	2,493	09/15/2040
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
36219V-R7-9	GNMA2 30YR		12/01/2017	MBS PAYDOWN		4,833	4,833	5,012	4,851	0	(19)	0	(19)	0	4,833	0	0	0	252	09/20/2018
36220R-5H-7	GNMA 30YR		12/01/2017	MBS PAYDOWN		397	397	436	402	0	(6)	0	(6)	0	397	0	0	0	22	01/15/2020
362900-AJ-4	GNMA 30YR		12/01/2017	MBS PAYDOWN		30,425	30,425	31,965	30,458	0	(33)	0	(33)	0	30,425	0	0	0	1,017	10/15/2033
742651-DK-5	PRIVATE EXPORT FUNDING CORP		12/15/2017	MATURITY		2,760,000	2,760,000	2,753,128	2,759,013	0	987	0	987	0	2,760,000	0	0	0	62,100	12/15/2017
912803-AU-7	TREASURY STRIP (PRIN)		08/08/2017	CITIGROUP GLOBAL MARKETS INC		205,295	215,000	206,789	207,576	0	1,223	0	1,223	0	208,799	0	(3,504)	(3,504)	0	08/15/2020
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
912828-L2-4	TREASURY NOTE		07/17/2017	DIRECT		2,498,818	2,500,000	2,506,846	2,505,655	0	(515)	0	(515)	0	2,505,139	0	(6,321)	(6,321)	41,270	08/31/2022
912828-V2-3	TREASURY NOTE		12/13/2017	CREDIT SUISSE SECURITIES (USA) LLC		10,013,281	10,000,000	9,972,656	0	0	3,355	0	3,355	0	9,976,011	0	37,270	37,270	214,606	12/31/2023
0599999. Subtotal - Bonds - U.S. Governments						17,208,215	16,894,380	16,912,245	6,928,356	0	4,683	0	4,683	0	16,905,696	0	302,520	302,520	348,114	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS	D	09/30/2017	MBS PAYDOWN		60,000	60,000	48,919	59,559	0	441	0	441	0	60,000	0	0	0	3,375	03/31/2030
226775-AE-4	CROATIA (REPUBLIC OF)	D	04/27/2017	MATURITY		1,097,000	1,097,000	1,091,208	1,096,572	0	428	0	428	0	1,097,000	0	0	0	34,281	04/27/2017
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
74973D-AF-6	RSHB CAPITAL SA	D	12/27/2017	MATURITY		1,135,000	1,135,000	964,285	1,071,230	0	63,770	0	63,770	0	1,135,000	0	0	0	60,132	12/27/2017
80413T-AA-7	SAUDI INTERNATIONAL BOND	D	09/28/2017	BANK OF AMERICA SECURITIES LLC		1,185,000	1,200,000	1,188,084	1,188,490	0	1,705	0	1,705	0	1,190,194	0	(5,194)	(5,194)	26,600	10/26/2021
836205-AM-6	REPUBLIC OF SOUTH AFRICA	D	06/21/2017	VARIOUS		1,218,813	1,125,000	1,386,563	1,222,131	0	(19,051)	0	(19,051)	0	1,203,080	0	15,733	15,733	44,902	05/27/2019
89378T-AC-7	TRANSNET LTD	D	11/27/2017	VARIOUS		3,331,383	3,415,000	3,408,890	3,411,301	0	527	0	527	0	3,411,828	0	(80,445)	(80,445)	177,675	07/26/2022
EG4211-75-1	PETRO CO TRIN/TOBAGO LTD	D	11/08/2017	SINKING FUND REDEMPTION		125,000	125,000	133,250	125,688	0	(688)	0	(688)	0	125,000	0	0	0	5,625	05/08/2022
EG4262-89-5	INTERGAS FINANCE BV REGS	D	05/14/2017	MATURITY		786,000	786,000	419,948	757,165	0	28,835	0	28,835	0	786,000	0	0	0	25,054	05/14/2017
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
1099999. Subtotal - Bonds - All Other Governments						10,482,696	10,411,000	10,261,777	10,452,447	0	73,492	0	73,492	0	10,525,938	0	(43,242)	(43,242)	408,345	XXX
032556-CH-3	ANAHEIM CALIF HSG & PUB IMPT A		12/21/2017	CORPORATE ACTION		1,870,222	1,865,000	1,865,000	1,865,000	0	5,222	0	5,222	0	1,870,222	0	0	0	57,103	10/01/2027
032556-CJ-9	ANAHEIM CALIF HSG & PUB IMPT A		12/21/2017	CORPORATE ACTION		1,640,088	1,620,000	1,620,000	1,620,000	0	20,088	0	20,088	0	1,640,088	0	0	0	51,501	10/01/2028
05914F-D7-2	BALTIMORE CNTY MD		09/25/2017	MORGAN KEEGAN RAYMOND JAMES		234,022	240,000	240,000	240,000	0	0	0	0	0	240,000	0	(5,978)	(5,978)	7,474	07/01/2029
05914F-D8-0	BALTIMORE CNTY MD		09/25/2017	MORGAN KEEGAN RAYMOND JAMES		232,690	240,000	240,000	240,000	0	0	0	0	0	240,000	0	(7,310)	(7,310)	7,667	07/01/2030
05914F-D9-8	BALTIMORE CNTY MD		09/25/2017	MESIROW FINANCIAL INC.		231,365	240,000	240,000	240,000	0	0	0	0	0	240,000	0	(8,635)	(8,635)	7,805	07/01/2031
23542J-BN-4	DALLAS TEX WTRWKS & SWR SYS RE		12/06/2017	MORGAN KEEGAN RAYMOND JAMES		1,160,892	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(39,108)	(39,108)	36,850	10/01/2027
419791-YV-4	HAWAII ST		11/02/2017	STIFEL NICOLAUS & CO		1,464,108	1,200,000	1,542,528	1,529,586	0	(21,998)	0	(21,998)	0	1,507,588	0	(43,480)	(43,480)	83,113	02/01/2028
419792-KK-1	HAWAII ST		11/02/2017	MORGAN KEEGAN RAYMOND JAMES		724,923	735,000	740,005	739,712	0	(364)	0	(364)	0	739,348	0	(14,424)	(14,424)	21,387	10/01/2026
438670-5Y-3	HONOLULU HAWAII CITY & CNTY		12/06/2017	MORGAN KEEGAN RAYMOND JAMES		358,434	370,000	370,000	370,000	0	0	0	0	0	370,000	0	(11,566)	(11,566)	10,404	10/01/2026
59333P-V5-4	MIAMI-DADE CNTY FLA AVIATION R		12/06/2017	MORGAN KEEGAN RAYMOND JAMES		678,951	700,000	711,725	711,356	0	(974)	0	(974)	0	710,382	0	(31,431)	(31,431)	22,451	10/01/2026
64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL		12/14/2017	MORGAN KEEGAN RAYMOND JAMES		1,234,860	1,200,000	1,271,220	1,266,596	0	(6,662)	0	(6,662)	0	1,259,934	0	(25,074)	(25,074)	57,633	08/01/2027
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
880541-XZ-5	TENNESSEE ST		12/06/2017	MORGAN KEEGAN RAYMOND JAMES		559,232	590,000	590,000	590,000	0	0	0	0	0	590,000	0	(30,769)	(30,769)	16,436	08/01/2027
880541-YA-9	TENNESSEE ST		12/06/2017	MORGAN KEEGAN RAYMOND JAMES		629,183	665,000	665,000	665,000	0	0	0	0	0	665,000	0	(35,817)	(35,817)	19,380	08/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
914072-J8-7	UNIVERSITY ARK UNIV REV		12/06/2017	MORGAN KEEGAN RAYMOND JAMES		466,450	480,000	480,000	480,000	0	0	0	0	0	480,000	0	(13,550)	(13,550)	14,811	09/15/2027
914460-FT-2	UNIVERSITY MINN		12/06/2017	STIFEL NICOLAUS & CO		1,247,519	1,080,000	1,340,366	1,331,676	0	(17,476)	0	(17,476)	0	1,314,200	0	(66,681)	(66,681)	72,582	08/01/2030
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPR		12/14/2017	MORGAN KEEGAN RAYMOND JAMES		1,017,219	885,000	1,062,093	1,044,681	0	(20,964)	0	(20,964)	0	1,023,716	0	(6,497)	(6,497)	56,611	05/01/2026
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,775,158	13,335,000	14,206,828	14,161,787	0	(46,308)	0	(46,308)	0	14,115,478	0	(340,320)	(340,320)	544,008	XXX
342814-DS-6	FLORIDA ST MID-BAY BRIDGE AUTH		10/01/2017	SINKING FUND REDEMPTION		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,324	10/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,324	XXX
193908-EE-6	CMOT_66 L		12/01/2017	MBS PAYDOWN		127	127	1,572	508	0	(381)	0	(381)	0	127	0	0	0	688	09/20/2021
19390V-AB-5	CMOT_50 B		12/01/2017	MBS PAYDOWN		3,221	3,221	2,295	3,149	0	72	0	72	0	3,221	0	0	0	0	10/01/2018
26190N-AC-8	DBL_X 3		12/01/2017	MBS PAYDOWN		261	261	164	253	0	8	0	8	0	261	0	0	0	0	12/01/2018
261933-AA-3	DBL_K 1		06/01/2017	MBS PAYDOWN		49	49	38	49	0	1	0	1	0	49	0	0	0	0	09/23/2017
31282Y-AC-3	FHSTR_103 B		12/01/2017	VARIOUS		0	0	2,221	378	0	(378)	0	(378)	0	0	0	0	0	508	11/01/2021
31282Y-AK-5	FHSTR_134 B		12/01/2017	VARIOUS		0	0	10,683	2,141	0	(2,141)	0	(2,141)	0	0	0	0	0	2,397	04/01/2022
31282Y-AL-3	FHSTR_135 B		12/01/2017	VARIOUS		0	0	6,125	970	0	(970)	0	(970)	0	0	0	0	0	1,223	11/01/2021
31282Y-AZ-2	FHSTR_149 B		12/01/2017	VARIOUS		0	0	1,729	339	0	(339)	0	(339)	0	0	0	0	0	319	05/01/2022
31282Y-BN-8	FHSTR_170 B		12/01/2017	VARIOUS		0	0	177	23	0	(23)	0	(23)	0	0	0	0	0	37	03/01/2021
31287U-Z5-4	FGOLD 30YR		12/01/2017	MBS PAYDOWN		9,431	9,431	9,751	9,441	0	(11)	0	(11)	0	9,431	0	0	0	583	07/01/2032
3128KU-H9-1	FGOLD 30YR		12/01/2017	MBS PAYDOWN		73,779	73,779	70,886	73,472	0	308	0	308	0	73,779	0	0	0	1,964	08/01/2037
3128NJ-AY-0	FHLMC 1YR CMT ARM		12/01/2017	VARIOUS		12,669	12,669	12,618	12,666	0	2	0	2	0	12,669	0	0	0	712	05/01/2036
312802-EP-4	FHLMC 5/1 HYBRID ARM		12/01/2017	VARIOUS		379,470	379,470	379,351	379,452	0	19	0	19	0	379,470	0	0	0	3,204	07/01/2035
3128QJ-A7-1	1YR LIB ARM		12/01/2017	VARIOUS		169,102	169,102	166,888	168,806	0	296	0	296	0	169,102	0	0	0	3,163	04/01/2036
312903-GF-8	FHLMC_110 V		12/15/2017	VARIOUS		5	5	152	0	0	5	0	5	0	5	0	0	0	37	01/15/2021
312903-GJ-0	FHLMC_112 O		12/15/2017	VARIOUS		18	18	315	0	0	18	0	18	0	18	0	0	0	93	01/15/2021
312903-HW-0	FHLMC_114 E		12/15/2017	VARIOUS		132	132	838	0	0	132	0	132	0	132	0	0	0	183	01/15/2021
312903-UZ-8	FHLMC_139 K		11/15/2017	VARIOUS		176	176	3,219	0	0	176	0	176	0	176	0	0	0	342	04/15/2021
312904-8D-0	FHLMC_1046 X		12/01/2017	MBS PAYDOWN		7	7	77	15	0	(8)	0	(8)	0	7	0	0	0	19	02/15/2021
312904-EW-1	FHLMC_188 G		11/15/2017	VARIOUS		310	310	7,983	0	0	310	0	310	0	310	0	0	0	1,787	09/15/2021
312904-GR-0	FHLMC_194 F		12/15/2017	VARIOUS		94	94	2,078	0	0	94	0	94	0	94	0	0	0	444	09/15/2021
312904-HV-0	FHLMC_193 G		12/15/2017	VARIOUS		87	87	1,961	0	0	86	0	86	0	87	0	0	0	361	11/15/2021
312904-NQ-4	FHLMC_196 C		11/15/2017	VARIOUS		18	18	457	0	0	18	0	18	0	18	0	0	0	113	12/15/2021
312904-NZ-4	FHLMC_1008 G		12/15/2017	MBS PAYDOWN		7,522	7,522	8,891	7,347	0	176	0	176	0	7,522	0	0	0	1,501	10/15/2020
312904-SW-6	FHLMC_1015 N		12/01/2017	MBS PAYDOWN		59	59	677	168	0	(109)	0	(109)	0	59	0	0	0	166	11/15/2020
312904-WN-1	FHLMC_1019 N		12/01/2017	MBS PAYDOWN		274	274	3,584	624	0	(350)	0	(350)	0	274	0	0	0	751	12/15/2020
312905-KV-3	FHLMC_1063 H		12/15/2017	MBS PAYDOWN		3,440	3,440	4,230	3,376	0	63	0	63	0	3,440	0	0	0	864	04/15/2021
312905-SL-7	FHLMC_1066 Q		12/15/2017	MBS PAYDOWN		7,393	7,393	7,814	7,235	0	158	0	158	0	7,393	0	0	0	889	04/15/2021
312906-DS-6	FHLMC_1099 X		12/01/2017	MBS PAYDOWN		33	33	503	139	0	(106)	0	(106)	0	33	0	0	0	157	06/15/2021
312906-JF-8	FHLMC_1107 J		12/01/2017	MBS PAYDOWN		181	181	8,942	821	0	(640)	0	(640)	0	181	0	0	0	835	07/15/2021
312906-LA-6	FHLMC_1111 H		12/01/2017	MBS PAYDOWN		55	55	1,629	188	0	(133)	0	(133)	0	55	0	0	0	340	07/15/2021
312906-UD-0	FHLMC_1101 N		12/01/2017	MBS PAYDOWN		235	235	4,620	1,092	0	(857)	0	(857)	0	235	0	0	0	1,414	07/15/2021
312906-XB-1	FHLMC_1125 F		12/01/2017	MBS PAYDOWN		39	39	962	129	0	(90)	0	(90)	0	39	0	0	0	189	08/15/2021
312907-EG-9	FHLMC_1148 H		12/01/2017	MBS PAYDOWN		10	10	265	55	0	(45)	0	(45)	0	10	0	0	0	48	10/15/2021
312907-HR-2	FHLMC_1142 W		12/01/2017	MBS PAYDOWN		76	76	1,034	199	0	(123)	0	(123)	0	76	0	0	0	206	10/15/2021
312907-RG-5	FHLMC_1155 L		12/01/2017	MBS PAYDOWN		43	43	1,291	207	0	(164)	0	(164)	0	43	0	0	0	275	10/15/2021
312907-TB-4	FHLMC_1161 U		12/01/2017	MBS PAYDOWN		190	190	9,771	915	0	(725)	0	(725)	0	190	0	0	0	1,336	11/15/2021
312907-YZ-5	FHLMC_1165 M		12/01/2017	MBS PAYDOWN		45	45	1,367	248	0	(203)	0	(203)	0	45	0	0	0	279	11/15/2021
312909-J9-6	FHLMC_1280 BA		12/15/2017	MBS PAYDOWN		91	91	755	171	0	(80)	0	(80)	0	91	0	0	0	416	04/15/2022
312910-EK-4	FHLMC_1286 L		08/15/2017	MBS PAYDOWN		22	22	416	66	0	(44)	0	(44)	0	22	0	0	0	487	05/15/2022
312910-UL-4	FHLMC_1303 IB		12/01/2017	MBS PAYDOWN		27	27	1,644	127	0	(99)	0	(99)	0	27	0	0	0	167	06/15/2022
312911-YH-7	FHLMC_1363 E		12/15/2017	MBS PAYDOWN		76	76	2,131	219	0	(143)	0	(143)	0	76	0	0	0	510	08/15/2022
312912-YK-8	FHLMC_1401 SA		12/15/2017	INTEREST ONLY PAYMENT		0	0	2,643	719	0	(719)	0	(719)	0	0	0	0	0	619	10/15/2022
312913-JL-1	FHLMC_1424 S		12/15/2017	INTEREST ONLY PAYMENT		0	0	1,119	384	0	(384)	0	(384)	0	0	0	0	0	444	11/15/2022
312914-6Z-2	FHLMC_7 D		12/25/2017	MBS PAYDOWN		5,397	5,397	5,721	5,213	0	184	0	184	0	5,397	0	0	0	1,430	04/25/2023
312914-LM-4	FHLMC_1470 S		12/15/2017	INTEREST ONLY PAYMENT		0	0	499	216	0	(216)	0	(216)	0	0	0	0	0	251	02/15/2023
312914-V5-0	FHLMC_1482 K		12/15/2017	INTEREST ONLY PAYMENT		0	0	1,153	253	0	(253)	0	(253)	0	0	0	0	0	369	03/15/2023
312916-5L-9	FHLMC_1547 V		12/01/2017	VARIOUS		0	0	24,710	1,723	0	(1,723)	0	(1,723)	0	0	0	0	0	1,688	07/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292H-RE-6	FGOLD 30YR		12/01/2017	MBS PAYDOWN		125,898	125,898	130,132	126,281	0	(383)	0	(383)	0	125,898	0	0	0	4,790	08/01/2032
312963-2N-0	FGOLD 15YR		12/01/2017	MBS PAYDOWN		11,916	11,916	12,245	11,950	0	(34)	0	(34)	0	11,916	0	0	0	314	01/01/2019
3132HT-QK-5	FHSTR_309		12/15/2017	MBS PAYDOWN		2,333,405	2,333,405	2,753,418	2,373,672	0	(40,267)	0	(40,267)	0	2,333,405	0	0	0	99,762	08/15/2043
3132HU-BW-2	FHSTR_333		12/15/2017	MBS PAYDOWN		368,125	368,125	435,595	375,251	0	(7,126)	0	(7,126)	0	368,125	0	0	0	17,794	08/15/2044
3132HU-CJ-0	FHSTR_332		12/15/2017	VARIOUS		2,311,057	2,311,057	2,679,382	2,345,458	0	(34,401)	0	(34,401)	0	2,311,057	0	0	0	100,032	08/15/2044
31339B-AK-5	FHLMC 2338 SJ		12/15/2017	INTEREST ONLY PAYMENT		0	0	11,227	1,790	0	(1,790)	0	(1,790)	0	0	0	0	0	3,553	07/15/2031
31339D-2L-1	FHLMC 2418 SI		12/15/2017	INTEREST ONLY PAYMENT		0	0	18,705	2,759	0	(2,759)	0	(2,759)	0	0	0	0	0	7,245	02/15/2032
31339G-WU-1	FHLMC 2383 SD		12/15/2017	INTEREST ONLY PAYMENT		0	0	3,943	1,565	0	(1,565)	0	(1,565)	0	0	0	0	0	1,820	11/15/2031
31339N-J2-3	FHLMC 2410 QS		12/15/2017	MBS PAYDOWN		151,338	151,338	164,202	138,304	0	13,034	0	13,034	0	151,338	0	0	0	12,360	02/15/2032
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
31339W-6U-5	FHLMC 2426 TI		12/01/2017	VARIOUS		0	0	3,801	2,278	0	(2,278)	0	(2,278)	0	0	0	0	0	913	03/15/2032
3133T0-QA-5	FHLMC 1570 S		12/01/2017	MBS PAYDOWN		1,756	1,756	1,536	1,721	0	35	0	35	0	1,756	0	0	0	203	08/15/2023
3133T0-QB-3	FHLMC 1570 SA		12/01/2017	MBS PAYDOWN		1,756	1,756	1,674	1,709	0	47	0	47	0	1,756	0	0	0	238	08/15/2023
3133T2-JH-4	FHLMC_24 SY		12/25/2017	INTEREST ONLY PAYMENT		0	0	10,934	3,351	0	(3,351)	0	(3,351)	0	0	0	0	0	4,334	11/25/2023
3133T3-NN-4	FHLMC 1664 IO		12/01/2017	VARIOUS		0	0	8,009	1,376	0	(1,376)	0	(1,376)	0	0	0	0	0	1,652	01/15/2024
3133T6-RC-7	FHLMC 1808 SB		12/01/2017	VARIOUS		0	0	1,530	415	0	(415)	0	(415)	0	0	0	0	0	786	08/15/2023
3133T8-J5-7	FHLMC 1913 SB		12/15/2017	MBS PAYDOWN		225	225	3,325	509	0	(284)	0	(284)	0	225	0	0	0	1,246	04/15/2022
3133TH-T3-1	FHLMC 2116 IO		12/01/2017	VARIOUS		0	0	6,889	1,469	0	(1,469)	0	(1,469)	0	0	0	0	0	1,332	01/15/2029
3133TJ-SA-2	FHLMC 2137 Z		12/01/2017	MBS PAYDOWN		94,438	94,438	98,983	94,921	0	(483)	0	(483)	0	94,438	0	0	0	2,945	03/15/2029
3133TK-H9-4	FHLMC 2141 SD		12/15/2017	INTEREST ONLY PAYMENT		0	0	6,868	2,121	0	(2,121)	0	(2,121)	0	0	0	0	0	2,137	04/15/2029
3133TN-5K-6	FHLMC 2214 NB		12/15/2017	VARIOUS		19,955	19,955	22,214	20,093	0	(138)	0	(138)	0	19,955	0	0	0	998	11/15/2021
3133TN-5M-2	FHLMC 2214 ND		12/15/2017	VARIOUS		1,280	1,280	1,367	1,324	0	(44)	0	(44)	0	1,280	0	0	0	61	11/15/2020
3133TT-ZN-4	FHLMC_2324 PZ		12/01/2017	MBS PAYDOWN		126,518	126,518	131,579	126,994	0	(476)	0	(476)	0	126,518	0	0	0	4,598	06/15/2031
3133TV-RH-1	FHLMC 2436 PJ		12/01/2017	INTEREST ONLY PAYMENT		0	0	1,344	1,379	0	(1,379)	0	(1,379)	0	0	0	0	0	324	03/15/2032
31340Y-EB-1	FHLMC_16 R		12/15/2017	VARIOUS		86,614	86,614	30,753	82,401	0	4,213	0	4,213	0	86,614	0	0	0	4,475	10/15/2019
31340Y-EU-9	FHLMC_18 R		12/15/2017	VARIOUS		115,601	115,601	65,906	110,372	0	5,230	0	5,230	0	115,601	0	0	0	6,369	11/15/2019
31340Y-LH-0	FHLMC_34 D		12/15/2017	VARIOUS		21,634	21,634	21,718	22,126	0	(492)	0	(492)	0	21,634	0	0	0	1,094	03/15/2020
31340Y-RX-9	FHLMC_48 I		01/15/2017	VARIOUS		3	3	50	0	0	3	0	3	0	3	0	0	0	29	07/15/2020
31346A-GA-7	FHLMC 11TH COFI ARM		12/01/2017	VARIOUS		3,874	3,874	3,982	3,874	0	(1)	0	(1)	0	3,874	0	0	0	131	05/01/2029
31346A-GC-3	FHLMC 11TH COFI ARM		12/01/2017	VARIOUS		918	918	940	919	0	(1)	0	(1)	0	918	0	0	0	31	11/01/2030
31349U-PT-9	FHLMC 5/1 HYBRID ARM		11/01/2017	VARIOUS		82,894	84,142	83,882	84,287	0	(1,393)	0	(1,393)	0	82,894	0	0	0	1,766	05/01/2035
31352D-CJ-7	FHSTR_9 B		10/01/2017	VARIOUS		0	0	454	0	0	0	0	0	0	0	0	0	0	167	02/01/2020
31358E-GJ-5	FNMA_90-58 G		12/01/2017	MBS PAYDOWN		117	117	3,232	542	0	(425)	0	(425)	0	117	0	0	0	683	05/25/2020
31358E-GP-1	FNMA_90-57 R		12/01/2017	VARIOUS		41,930	41,930	334,696	42,249	0	(320)	0	(320)	0	41,930	0	0	0	2,139	05/25/2020
31358F-7A-1	FNMA_91-24 O		12/01/2017	MBS PAYDOWN		59	59	1,313	226	0	(167)	0	(167)	0	59	0	0	0	306	03/25/2021
31358F-UE-7	FNMA_90-143 K		12/01/2017	MBS PAYDOWN		13	13	96	39	0	(26)	0	(26)	0	13	0	0	0	40	12/25/2020
31358F-V5-5	FNMA_91-17 H		12/01/2017	MBS PAYDOWN		26	26	645	111	0	(85)	0	(85)	0	26	0	0	0	142	03/25/2021
31358F-ZY-8	FNMA_91-7 K		12/01/2017	MBS PAYDOWN		38	38	852	186	0	(149)	0	(149)	0	38	0	0	0	164	02/25/2021
31358G-WM-5	FNMA_G-12 S		12/25/2017	MBS PAYDOWN		128	128	1,400	256	0	(128)	0	(128)	0	128	0	0	0	765	05/25/2021
31358H-6T-7	FNMA_91-111 K		12/01/2017	MBS PAYDOWN		97	97	2,721	412	0	(315)	0	(315)	0	97	0	0	0	480	09/25/2021
31358H-FR-1	FNMA_G-20 S		12/25/2017	MBS PAYDOWN		16,457	16,457	20,482	16,186	0	271	0	271	0	16,457	0	0	0	3,552	06/25/2021
31358H-RF-4	FNMA_91-82 PQ		12/01/2017	MBS PAYDOWN		46	46	1,104	235	0	(189)	0	(189)	0	46	0	0	0	277	08/25/2021
31358H-WX-9	FNMA_91-90 S		12/25/2017	MBS PAYDOWN		317	317	4,194	553	0	(236)	0	(236)	0	317	0	0	0	1,419	07/25/2021
31358J-6J-5	FNMA_91-134 L		12/01/2017	MBS PAYDOWN		82	82	2,374	379	0	(297)	0	(297)	0	82	0	0	0	488	10/25/2021
31358J-BP-5	FNMA_91-119 N		12/01/2017	MBS PAYDOWN		48	48	689	119	0	(71)	0	(71)	0	48	0	0	0	124	09/25/2021
31358J-E4-9	FNMA_91-136 K		12/01/2017	MBS PAYDOWN		105	105	4,330	446	0	(341)	0	(341)	0	105	0	0	0	434	10/25/2021
31358J-J6-9	FNMA_G91-38 D		12/01/2017	MBS PAYDOWN		14,158	14,158	13,824	14,101	0	57	0	57	0	14,158	0	0	0	575	11/25/2021
31358K-P2-8	FNMA_91-160 PM		12/26/2017	MBS PAYDOWN		55	55	1,671	222	0	(167)	0	(167)	0	55	0	0	0	339	12/25/2021
31358L-GC-4	FNMA_G92-2 M		12/01/2017	MBS PAYDOWN		82	82	2,237	454	0	(372)	0	(372)	0	82	0	0	0	395	01/25/2022
31358L-GN-0	FNMA_G92-3 SQ		12/25/2017	MBS PAYDOWN		139	139	6,281	826	0	(687)	0	(687)	0	139	0	0	0	3,103	01/25/2022
31358L-JX-5	FNMA_92-6 K		12/01/2017	MBS PAYDOWN		88	88	3,067	367	0	(279)	0	(279)	0	88	0	0	0	393	01/25/2022
31358L-LS-3	FNMA_92-5 J		12/01/2017	MBS PAYDOWN		4	4	93	17	0	(14)	0	(14)	0	4	0	0	0	19	01/25/2022
31358L-NN-2	FNMA_G92-8 T		12/01/2017	MBS PAYDOWN		93	93	3,208	512	0	(418)	0	(418)	0	93	0	0	0	479	01/25/2022
31358L-W2-8	FNMA_92-30 S		12/25/2017	MBS PAYDOWN		2,359	2,359	3,541	2,377	0	(18)	0	(18)	0	2,359	0	0	0	970	03/25/2022
31358L-YD-2	FNMA_G92-11 L		12/01/2017	MBS PAYDOWN		43	43	1,683	269	0	(226)	0	(226)	0	43	0	0	0	252	02/25/2022
31358M-2V-5	FNMA_G92-25 SA		12/25/2017	MBS PAYDOWN		95	95	1,008	181	0	(86)	0	(86)	0	95	0	0	0	452	05/25/2022
31358M-2W-3	FNMA_G92-25 SB		12/25/2017	MBS PAYDOWN		205	205	1,880	371	0	(165)	0	(165)	0	205	0	0	0	973	05/25/2022
31358M-2X-1	FNMA_G92-25 SC		12/25/2017	MBS PAYDOWN		42	42	1,106	159	0	(117)	0	(117)	0	42	0	0	0	184	05/25/2022

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31358M-YA-6	FNMA_92-49	T		12/01/2017	MBS PAYDOWN		8	8	136	25	0	(16)	0	(16)	0	8	0	0	0	22	04/25/2022
31358N-BU-5	FNMA_92-80	IO		12/01/2017	VARIOUS		0	0	1,083	202	0	(202)	0	(202)	0	0	0	0	0	206	05/25/2022
31358N-RE-4	FNMA_G92-32	SQ		12/25/2017	MBS PAYDOWN		18	18	932	197	0	(179)	0	(179)	0	18	0	0	0	314	06/25/2022
31358P-VS-3	FNMA_92-131	IO		12/01/2017	VARIOUS		0	0	3,776	754	0	(754)	0	(754)	0	0	0	0	0	686	08/25/2022
31358Q-5R-2	FNMA_92-180	S		12/25/2017	MBS PAYDOWN		24,552	24,552	25,626	23,979	0	573	0	573	0	24,552	0	0	0	2,694	10/25/2022
31358Q-ET-8	FNMA_92-162	SB		12/25/2017	MBS PAYDOWN		47,880	47,880	45,728	45,947	0	1,933	0	1,933	0	47,880	0	0	0	5,357	09/25/2022
31358Q-EY-7	FNMA_92-162	ED		12/01/2017	MBS PAYDOWN		358	358	19,282	1,231	0	(873)	0	(873)	0	358	0	0	0	1,307	09/25/2022
31358Q-HD-0	FNMA_92-159	PM		12/01/2017	MBS PAYDOWN		115	115	9,140	603	0	(488)	0	(488)	0	115	0	0	0	622	09/25/2022
31358Q-Y5-8	FNMA_92-184	J		12/01/2017	MBS PAYDOWN		15	15	806	87	0	(71)	0	(71)	0	15	0	0	0	99	10/25/2022
31358R-XA-6	FNMA_G92-64	KA		12/01/2017	MBS PAYDOWN		105	105	6,504	528	0	(423)	0	(423)	0	105	0	0	0	577	11/25/2022
31358U-ZC-3	FNMA_93-54	N		12/01/2017	VARIOUS		0	0	11,357	933	0	(933)	0	(933)	0	0	0	0	0	817	04/25/2023
31359A-DN-6	FNMA_93-74	S		12/25/2017	MBS PAYDOWN		88,766	88,766	79,523	85,923	0	2,842	0	2,842	0	88,766	0	0	0	6,906	05/25/2023
31359A-EB-1	FNMA_93-80	SA		12/01/2017	MBS PAYDOWN		5,783	5,783	5,147	5,647	0	135	0	135	0	5,783	0	0	0	324	05/25/2023
31359B-PX-9	FNMA_93-132	D		12/01/2017	MBS PAYDOWN		13,413	13,413	7,717	12,952	0	462	0	462	0	13,413	0	0	0	0	10/25/2022
31359B-ZM-2	FNMA_93-119	JB		12/01/2017	VARIOUS		0	0	11,847	1,196	0	(1,196)	0	(1,196)	0	0	0	0	0	1,051	07/25/2023
31359D-4Z-3	FNMA_93-165	SN		12/25/2017	MBS PAYDOWN		37,996	37,996	39,005	37,761	0	234	0	234	0	37,996	0	0	0	2,364	09/25/2023
31359D-5C-3	FNMA_93-165	SU		12/01/2017	MBS PAYDOWN		5,671	5,671	5,118	5,552	0	119	0	119	0	5,671	0	0	0	562	09/25/2023
31359D-DD-2	FNMA_G93-30	B		12/01/2017	MBS PAYDOWN		19,316	19,316	7,147	18,236	0	1,080	0	1,080	0	19,316	0	0	0	0	08/25/2023
31359D-HY-2	FNMA_93-176	E		12/01/2017	MBS PAYDOWN		22,442	22,442	7,334	19,508	0	2,933	0	2,933	0	22,442	0	0	0	0	08/25/2023
31359E-KN-0	FNMA_93-195	S		12/25/2017	MBS PAYDOWN		256,944	256,944	240,564	245,757	0	11,188	0	11,188	0	256,944	0	0	0	16,653	10/25/2023
31359F-DK-1	FNMA_93-202	SX		12/01/2017	MBS PAYDOWN		26,540	26,540	986	24,344	0	2,196	0	2,196	0	26,540	0	0	0	3,072	11/25/2023
31359K-AN-7	FNMA_96-14	SJ		12/01/2017	VARIOUS		0	0	69,478	5,396	0	(5,396)	0	(5,396)	0	0	0	0	0	10,924	04/25/2024
31359K-GJ-0	FNMA_96-W2	AL		12/01/2017	MBS PAYDOWN		883	883	904	884	0	(1)	0	(1)	0	883	0	0	0	38	06/25/2026
31359K-UK-1	FNMA_96-W3	AL		12/01/2017	MBS PAYDOWN		836	836	835	836	0	0	0	0	0	836	0	0	0	35	08/25/2026
31359K-WG-8	FNMA_96-46	SA		12/25/2017	INTEREST ONLY PAYMENT		0	0	3,722	733	0	(733)	0	(733)	0	0	0	0	0	2,131	08/25/2021
31359L-V5-1	FNMA_96-5	AS		12/01/2017	VARIOUS		0	0	1,660	264	0	(264)	0	(264)	0	0	0	0	0	373	07/25/2020
31359N-5S-6	FNMA_97-22	SI		12/25/2017	MBS PAYDOWN		1,978	1,978	2,258	1,877	0	101	0	101	0	1,978	0	0	0	517	10/25/2020
31359P-NS-1	FNMA_97-32	SC		12/25/2017	INTEREST ONLY PAYMENT		0	0	4,531	1,532	0	(1,532)	0	(1,532)	0	0	0	0	0	1,811	04/25/2027
31359P-UR-5	FNMA_97-37	SN		12/25/2017	INTEREST ONLY PAYMENT		0	0	1,543	347	0	(347)	0	(347)	0	0	0	0	0	386	03/25/2022
31359P-US-3	FNMA_97-37	SO		12/25/2017	INTEREST ONLY PAYMENT		0	0	2,093	643	0	(643)	0	(643)	0	0	0	0	0	471	12/25/2022
31359P-UT-1	FNMA_97-37	SP		12/25/2017	INTEREST ONLY PAYMENT		0	0	1,521	374	0	(374)	0	(374)	0	0	0	0	0	320	12/25/2022
31359Q-FQ-2	FNMA_97-50	SC		12/25/2017	INTEREST ONLY PAYMENT		0	0	10,199	1,124	0	(1,124)	0	(1,124)	0	0	0	0	0	852	10/25/2023
31359Q-GX-6	FNMA_97-50	SE		12/25/2017	MBS PAYDOWN		24,179	24,179	23,741	22,778	0	1,401	0	1,401	0	24,179	0	0	0	2,709	10/25/2023
31359S-QH-6	FNMA_01-10	SN		12/25/2017	INTEREST ONLY PAYMENT		0	0	5,534	2,035	0	(2,035)	0	(2,035)	0	0	0	0	0	971	01/25/2024
31359S-Z3-7	FNMA_01-26	S		12/18/2017	INTEREST ONLY PAYMENT		0	0	2,784	579	0	(579)	0	(579)	0	0	0	0	0	1,259	06/18/2031
31359T-7E-2	FNMA_98-M5	X		12/01/2017	VARIOUS		0	0	399	482	0	(482)	0	(482)	0	0	0	0	0	310	07/25/2028
31359V-F4-0	FNMA_99-22	PO		12/01/2017	MBS PAYDOWN		157	157	135	154	0	3	0	3	0	157	0	0	0	0	10/25/2021
31359V-F5-7	FNMA_99-22	IO		12/01/2017	VARIOUS		0	0	2,483	564	0	(564)	0	(564)	0	0	0	0	0	741	10/25/2021
31359V-F6-5	FNMA_99-22	A		12/01/2017	MBS PAYDOWN		677	677	575	667	0	10	0	10	0	677	0	0	0	0	12/25/2021
31359V-F7-3	FNMA_99-22	B		12/01/2017	VARIOUS		0	0	16,316	2,836	0	(2,836)	0	(2,836)	0	0	0	0	0	3,573	12/25/2021
31359V-LN-1	FNMA_99-7	S		12/25/2017	INTEREST ONLY PAYMENT		0	0	4,354	1,472	0	(1,472)	0	(1,472)	0	0	0	0	0	2,402	03/25/2029
31359X-A3-3	FNMA_00-5	MC		12/01/2017	MBS PAYDOWN		20,491	20,491	22,349	20,840	0	(349)	0	(349)	0	20,491	0	0	0	848	08/25/2023
31359X-ZY-8	FNMA_00-5	FI		12/25/2017	INTEREST ONLY PAYMENT		0	0	205	137	0	(137)	0	(137)	0	0	0	0	0	64	08/25/2022
31359X-ZZ-5	FNMA_00-5	MA		12/01/2017	MBS PAYDOWN		9,610	9,610	10,787	9,784	0	(173)	0	(173)	0	9,610	0	0	0	613	08/25/2022
313602-BJ-2	FNMA_88-5	R		10/01/2017	VARIOUS		13,527	13,527	11,390	13,301	0	227	0	227	0	13,527	0	0	0	412	03/25/2018
313602-DB-7	FNMA_88-13	C		11/01/2017	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	1	05/25/2018
313602-GW-8	FNMA_88-26	R		12/01/2017	VARIOUS		32,320	32,320	71,230	31,751	0	568	0	568	0	32,320	0	0	0	1,669	11/25/2018
313602-HK-3	FNMA_88-28	R		12/01/2017	MBS PAYDOWN		14,536	14,536	73,886	14,233	0	303	0	303	0	14,536	0	0	0	974	12/25/2018
313602-PJ-7	FNMA_89-16	B		12/01/2017	MBS PAYDOWN		3,302	3,302	2,153	3,206	0	96	0	96	0	3,302	0	0	0	0	03/25/2019
313602-UH-5	FNMA_89-31	E		12/01/2017	MBS PAYDOWN		2,681	2,681	2,638	2,665	0	17	0	17	0	2,681	0	0	0	134	06/25/2019
313603-DY-5	FNMA_89-85	R		12/01/2017	MBS PAYDOWN		21,135	21,135	65,044	21,545	0	(410)	0	(410)	0	21,135	0	0	0	1,811	11/25/2019
313603-DZ-2	FNMA_89-87	R		12/01/2017	VARIOUS		26,146	26,146	115,831	26,552	0	(405)	0	(405)	0	26,146	0	0	0	1,268	11/25/2019
313603-F2-3	FNMA_90-22	R		12/01/2017	VARIOUS		20,441	20,441	113,157	19,563	0	878	0	878	0	20,441	0	0	0	531	03/25/2020
313603-SC-7	FNMA_90-5	O		12/01/2017	MBS PAYDOWN		4	4	84	14	0	(10)	0	(10)	0	4	0	0	0	18	01/25/2020
313603-WP-3	FNMA_90-12	G		12/01/2017	MBS PAYDOWN		19,371	19,371	18,092	19,154	0	217	0	217	0	19,371	0	0	0	467	02/25/2020
31364H-CR-6	FNSTR_20	2		05/01/2017	VARIOUS		0	0	94	8	0	(8)	0	(8)	0	0	0	0	0	37	07/25/2017
31364H-DR-5	FNSTR_32	2		06/01/2017	VARIOUS		0	0	597	18	0	(18)	0	(18)	0	0	0	0	0	82	04/25/2018
31364H-EM-5	FNSTR_42	2		12/01/2017	VARIOUS		0	0	286	24	0	(24)	0	(24)	0	0	0	0	0	59	07/25/2018

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31364H-GK-7	FNSTR_65	2		12/01/2017	VARIOUS		0	0	1,836	276	0	(276)	0	(276)	0	0	0	0	0	518	12/25/2019
31364H-GP-6	FNSTR_67	2		12/01/2017	VARIOUS		0	0	2,544	348	0	(348)	0	(348)	0	0	0	0	0	725	01/25/2020
31364H-HF-7	FNSTR_75	2		12/01/2017	VARIOUS		0	0	394	60	0	(60)	0	(60)	0	0	0	0	0	104	04/25/2020
31364H-JV-0	FNSTR_94	2		12/01/2017	VARIOUS		0	0	396	54	0	(54)	0	(54)	0	0	0	0	0	95	08/25/2021
31364H-K6-3	FNSTR_268	2		12/01/2017	VARIOUS		0	0	18,752	3,559	0	(3,559)	0	(3,559)	0	0	0	0	0	3,371	02/25/2023
31364H-LP-0	FNSTR_115	2		12/01/2017	VARIOUS		0	0	0	3	0	(3)	0	(3)	0	0	0	0	0	3	12/25/2021
31364H-MT-1	FNSTR_129	2		12/01/2017	MBS PAYDOWN		16	16	628	107	0	(91)	0	(91)	0	16	0	0	0	102	02/25/2022
31364H-NB-9	FNSTR_133	2		12/01/2017	VARIOUS		0	0	5,001	824	0	(824)	0	(824)	0	0	0	0	0	1,209	04/25/2022
31364H-NF-0	FNSTR_135	2		12/01/2017	VARIOUS		0	0	3,255	640	0	(640)	0	(640)	0	0	0	0	0	815	04/25/2022
31364H-NT-0	FNSTR_141	2		12/01/2017	VARIOUS		0	0	423	100	0	(100)	0	(100)	0	0	0	0	0	106	05/25/2022
31364H-P4-3	FNSTR_283	2		12/01/2017	VARIOUS		0	0	28,906	5,678	0	(5,678)	0	(5,678)	0	0	0	0	0	5,011	11/25/2026
31364H-QJ-9	FNSTR_156	2		12/01/2017	VARIOUS		0	0	1,647	360	0	(360)	0	(360)	0	0	0	0	0	313	07/25/2022
31364H-WL-7	FNSTR_229	2		12/01/2017	VARIOUS		0	0	1,020	124	0	(124)	0	(124)	0	0	0	0	0	118	07/25/2023
31364H-WY-9	FNSTR_235	2		12/01/2017	VARIOUS		0	0	2,106	259	0	(259)	0	(259)	0	0	0	0	0	317	08/25/2023
3136AE-UR-6	FNMA_13-54			12/01/2017	INTEREST ONLY PAYMENT		0	0	290,558	0	0	(108,675)	0	(108,675)	0	0	0	0	0	28,188	06/25/2028
3136AF-5G-5	FNMA_13-84			12/25/2017	MBS PAYDOWN		2,275,054	2,275,054	2,388,807	2,295,057	0	(20,002)	0	(20,002)	0	2,275,054	0	0	0	87,254	08/25/2043
3136AQ-H3-7	FNMA_15-94			12/01/2017	MBS PAYDOWN		362,590	362,590	382,192	364,293	0	(1,704)	0	(1,704)	0	362,590	0	0	0	6,787	09/25/2044
3136AQ-QW-3	FNMA_15-84			06/25/2017	MBS PAYDOWN		645,688	645,688	677,973	649,538	0	(3,850)	0	(3,850)	0	645,688	0	0	0	11,901	08/25/2033
3136AQ-VJ-6	FNMA_15-90			12/01/2017	MBS PAYDOWN		461,511	461,511	492,663	463,898	0	(2,388)	0	(2,388)	0	461,511	0	0	0	8,639	12/25/2045
3136AT-EW-0	FNMA_16-51			12/25/2017	MBS PAYDOWN		449,680	449,680	474,694	454,368	0	(4,688)	0	(4,688)	0	449,680	0	0	0	13,354	10/25/2043
3136FC-M4-5	FNSTR_369	9		12/01/2017	VARIOUS		0	0	6,850	5,517	0	(5,517)	0	(5,517)	0	0	0	0	0	1,754	04/25/2036
3136FC-ZJ-8	FNSTR_365	9		12/01/2017	VARIOUS		0	0	32,385	18,654	0	(18,654)	0	(18,654)	0	0	0	0	0	5,983	01/25/2036
3136FC-ZL-3	FNMA_365	11		12/01/2017	VARIOUS		0	0	36,867	22,311	0	(22,311)	0	(22,311)	0	0	0	0	0	6,513	02/01/2036
3136FC-ZX-7	FNSTR_366	1		12/01/2017	VARIOUS		0	0	15,015	13,351	0	(13,351)	0	(13,351)	0	0	0	0	0	3,971	10/25/2035
3136FC-ZY-5	FNSTR_366	2		12/01/2017	VARIOUS		0	0	25,027	9,930	0	(9,930)	0	(9,930)	0	0	0	0	0	4,420	10/25/2035
31371K-WH-0	FNMA 30YR			12/01/2017	MBS PAYDOWN		41,136	41,136	44,196	41,450	0	(314)	0	(314)	0	41,136	0	0	0	1,129	12/01/2032
31371L-JM-2	FNMA 20YR			12/01/2017	MBS PAYDOWN		221,391	221,391	231,354	223,085	0	(1,693)	0	(1,693)	0	221,391	0	0	0	7,278	01/01/2024
31371L-KY-4	FNMA 30YR			12/01/2017	MBS PAYDOWN		39,378	39,378	39,064	39,344	0	34	0	34	0	39,378	0	0	0	1,179	03/01/2034
31371M-KC-0	FNMA 30YR			12/01/2017	MBS PAYDOWN		4,397	4,397	4,212	4,351	0	46	0	46	0	4,397	0	0	0	74	11/01/2035
31371M-Q9-1	FNMA 30YR			12/01/2017	MBS PAYDOWN		13,071	13,071	12,519	12,908	0	163	0	163	0	13,071	0	0	0	288	03/01/2036
3137A2-X4-8	FHLMC_3752			12/01/2017	MBS PAYDOWN		495,345	495,345	532,419	502,048	0	(6,702)	0	(6,702)	0	495,345	0	0	0	22,561	11/15/2040
3137AB-AC-5	FHLMC_3852			12/15/2017	MBS PAYDOWN		49,369	49,369	52,207	49,635	0	(267)	0	(267)	0	49,369	0	0	0	1,405	05/15/2041
3137B3-MV-7	FHLMC_4223			12/01/2017	MBS PAYDOWN		181,883	181,883	177,564	183,259	0	(1,375)	0	(1,375)	0	181,883	0	0	0	4,394	07/15/2043
3137B7-BP-3	FHLMC_4296			12/15/2017	MBS PAYDOWN		876,777	876,777	961,167	888,249	0	(11,472)	0	(11,472)	0	876,777	0	0	0	36,960	07/15/2036
3137BH-BZ-9	FHLMC_4451			12/01/2017	MBS PAYDOWN		309,398	309,398	326,560	311,153	0	(1,754)	0	(1,754)	0	309,398	0	0	0	6,040	11/15/2041
3137BM-QC-3	FHLMC_4544			12/01/2017	MBS PAYDOWN		808,472	808,472	851,422	812,716	0	(4,243)	0	(4,243)	0	808,472	0	0	0	15,639	06/15/2042
3137BM-V4-5	FHLMC_4552			12/01/2017	MBS PAYDOWN		446,431	446,431	467,707	448,222	0	(1,791)	0	(1,791)	0	446,431	0	0	0	8,024	01/15/2043
3137BM-XB-7	FHLMC_4551			12/01/2017	MBS PAYDOWN		316,192	316,192	335,707	318,521	0	(2,329)	0	(2,329)	0	316,192	0	0	0	8,169	04/15/2042
3137BN-7F-5	FHLMC_4561			12/01/2017	MBS PAYDOWN		332,035	332,035	351,801	333,940	0	(1,905)	0	(1,905)	0	332,035	0	0	0	6,677	09/15/2042
3137BN-PS-7	FHLMC_4566			12/01/2017	MBS PAYDOWN		332,906	332,906	348,875	334,199	0	(1,294)	0	(1,294)	0	332,906	0	0	0	5,669	06/15/2045
3137BQ-GW-1	FHLMC_4593			12/01/2017	MBS PAYDOWN		246,159	246,159	260,198	247,368	0	(1,209)	0	(1,209)	0	246,159	0	0	0	5,015	07/15/2044
31385U-JQ-7	FNMA 20YR			12/01/2017	MBS PAYDOWN		11,260	11,260	11,552	11,326	0	(65)	0	(65)	0	11,260	0	0	0	442	06/01/2019
31385X-AZ-0	FNMA 30YR			12/01/2017	MBS PAYDOWN		101,152	101,152	108,675	101,967	0	(815)	0	(815)	0	101,152	0	0	0	2,793	05/01/2033
31385X-EC-7	FNMA 30YR			12/01/2017	MBS PAYDOWN		46,015	46,015	49,438	46,380	0	(364)	0	(364)	0	46,015	0	0	0	1,277	06/01/2033
31385X-TD-9	FNMA 30YR			12/01/2017	MBS PAYDOWN		451,497	451,497	481,356	453,860	0	(2,363)	0	(2,363)	0	451,497	0	0	0	18,369	05/01/2033
3138A4-DC-6	FNMA 30YR			12/01/2017	MBS PAYDOWN		32,789	32,789	34,898	32,872	0	(82)	0	(82)	0	32,789	0	0	0	712	12/01/2040
3138L4-SJ-3	FNMA 30YR MULTI			12/01/2017	MBS PAYDOWN		23,632	23,632	25,661	23,674	0	(41)	0	(41)	0	23,632	0	0	0	587	08/01/2043
3138L6-GY-8	FNMA 30YR MULTI			12/01/2017	MBS PAYDOWN		17,305	17,305	18,289	17,320	0	(16)	0	(16)	0	17,305	0	0	0	420	04/01/2044
3138L7-JH-0	FNMA 30YR MULTI			12/01/2017	MBS PAYDOWN		17,410	17,410	18,139	17,421	0	(12)	0	(12)	0	17,410	0	0	0	395	08/01/2044
3138L8-ZB-3	FNMA 30YR MULTI			12/01/2017	MBS PAYDOWN		1,396	1,396	1,462	0	0	0	0	0	0	1,396	0	0	0	4	06/01/2045
3138LH-5J-9	FNMA 30YR MULTI			12/01/2017	MBS PAYDOWN		43,731	43,731	44,674	0	0	(9)	0	(9)	0	43,731	0	0	0	620	04/01/2047
3138LH-GZ-1	FNMA 30YR MULTI			12/01/2017	MBS PAYDOWN		16,728	16,728	17,199	0	0	(6)	0	(6)	0	16,728	0	0	0	305	02/01/2047
313920-6R-6	FNMA_01-44	SB		12/25/2017	INTEREST ONLY PAYMENT		0	0	12,581	2,551	0	(2,551)	0	(2,551)	0	0	0	0	0	6,662	09/25/2031
313920-QK-9	FNMA_01-38	SA		12/25/2017	INTEREST ONLY PAYMENT		0	0	12,142	4,668	0	(4,668)	0	(4,668)	0	0	0	0	0	4,327	08/25/2031
313920-ZJ-2	FNMA_01-46	S		12/18/2017	INTEREST ONLY PAYMENT		0	0	14,810	3,233	0	(3,233)	0	(3,233)	0	0	0	0	0	7,775	09/18/2031
31392A-4R-6	FNMA_01-69	PS		12/25/2017	MBS PAYDOWN		155,661	155,661	151,380	143,605	0	12,055	0	12,055	0	155,661	0	0	0	11,363	12/25/2031
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
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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
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
31392C-BH-6	FNMA_02-20	SK		12/25/2017	INTEREST ONLY PAYMENT		0	0	14,023	2,732	0	(2,732)	0	(2,732)	0	0	0	0	0	5,257	04/25/2032
31392C-CE-2	FNMA_02-23	SA		12/25/2017	MBS PAYDOWN		216,764	216,764	228,686	202,154	0	14,610	0	14,610	0	216,764	0	0	0	17,647	04/25/2032
31392D-DD-1	FNMA_02-38	DS		12/25/2017	INTEREST ONLY PAYMENT		0	0	3,914	2,965	0	(2,965)	0	(2,965)	0	0	0	0	0	2,652	04/25/2032
31392D-HA-3	FNMA_02-33	SB		12/25/2017	MBS PAYDOWN		7,867	7,867	10,877	7,848	0	20	0	20	0	7,867	0	0	0	1,379	06/25/2032
31392E-GM-6	FNMA_02-52	S		12/25/2017	INTEREST ONLY PAYMENT		0	0	9,890	2,340	0	(2,340)	0	(2,340)	0	0	0	0	0	3,664	09/25/2032
31392E-NB-2	FNMA_02-58	SW		12/25/2017	INTEREST ONLY PAYMENT		0	0	8,358	1,135	0	(1,135)	0	(1,135)	0	0	0	0	0	3,392	09/25/2032
31392F-6Q-5	FNMA_02-77	SY		11/25/2017	MBS PAYDOWN		102,584	102,584	109,765	100,694	0	1,890	0	1,890	0	102,584	0	0	0	4,705	12/25/2017
31392F-RK-5	FNMA_02-74	SV		12/25/2017	INTEREST ONLY PAYMENT		0	0	42,028	8,427	0	(8,427)	0	(8,427)	0	0	0	0	0	20,921	11/25/2032
31392G-DV-4	FNMA_02-90	SW		12/25/2017	INTEREST ONLY PAYMENT		0	0	4,786	3,133	0	(3,133)	0	(3,133)	0	0	0	0	0	1,364	09/25/2032
31392J-DK-2	FNMA_03-13	S		12/25/2017	INTEREST ONLY PAYMENT		0	0	24,587	8,612	0	(8,612)	0	(8,612)	0	0	0	0	0	8,630	03/25/2033
31392J-J4-2	FNMA_03-17	S		12/25/2017	MBS PAYDOWN		435,128	435,128	453,084	423,660	0	11,468	0	11,468	0	435,128	0	0	0	21,823	03/25/2018
31392K-V9-4	FHLMC_2444	SR		12/15/2017	INTEREST ONLY PAYMENT		0	0	4,700	4,093	0	(4,093)	0	(4,093)	0	0	0	0	0	3,745	05/15/2032
31392K-WY-8	FHLMC_2444	TI		12/01/2017	INTEREST ONLY PAYMENT		0	0	5,868	5,264	0	(5,264)	0	(5,264)	0	0	0	0	0	1,532	05/15/2032
31392R-UR-0	FHLMC_2490	SA		12/15/2017	INTEREST ONLY PAYMENT		0	0	1,953	773	0	(773)	0	(773)	0	0	0	0	0	906	04/15/2028
31392T-YJ-0	FHLMC_2478	TI		12/01/2017	VARIOUS		0	0	2,110	1,167	0	(1,167)	0	(1,167)	0	0	0	0	0	491	03/15/2032
31392W-JF-8	FHLMC_2516	SD		12/15/2017	INTEREST ONLY PAYMENT		0	0	4,564	1,847	0	(1,847)	0	(1,847)	0	0	0	0	0	1,415	02/15/2032
31393B-F2-6	FNMA_03-35	SA		12/25/2017	MBS PAYDOWN		203,850	203,850	208,139	199,571	0	4,280	0	4,280	0	203,850	0	0	0	9,723	05/25/2018
31393D-WT-4	FNMA_03-61			12/25/2017	MBS PAYDOWN		792,729	792,729	824,933	794,453	0	(1,724)	0	(1,724)	0	792,729	0	0	0	17,541	08/25/2033
31393J-C8-9	FHLMC_2551	NS		12/15/2017	MBS PAYDOWN		53,602	53,602	55,612	52,476	0	1,126	0	1,126	0	53,602	0	0	0	3,292	01/15/2033
31393L-AV-5	FHLMC_2571	SA		12/15/2017	MBS PAYDOWN		370,265	370,265	388,142	358,778	0	11,487	0	11,487	0	370,265	0	0	0	18,532	02/15/2018
31393L-FK-4	FHLMC_T-54	2A		12/01/2017	MBS PAYDOWN		59,558	59,558	63,085	59,733	0	(175)	0	(175)	0	59,558	0	0	0	1,963	02/25/2043
31393Q-XN-7	FHLMC_2610	SB		12/15/2017	MBS PAYDOWN		173,525	173,525	186,269	168,806	0	4,720	0	4,720	0	173,525	0	0	0	9,694	05/15/2018
31393T-5J-1	FNMA_03-116	SA		12/25/2017	VARIOUS		91,052	91,052	92,588	89,923	0	1,129	0	1,129	0	91,052	0	0	0	5,547	11/25/2033
31393T-DX-1	FNMA_03-89	SD		12/25/2017	MBS PAYDOWN		14,142	14,142	17,855	13,985	0	157	0	157	0	14,142	0	0	0	2,504	03/25/2032
31393T-JB-3	FNMA_03-81	SC		06/25/2017	MBS PAYDOWN		12,770	12,770	14,159	12,540	0	230	0	230	0	12,770	0	0	0	313	08/25/2017
31393T-KU-9	FNMA_03-81	SG		08/25/2017	MBS PAYDOWN		13,343	13,343	14,421	12,999	0	344	0	344	0	13,343	0	0	0	497	09/25/2017
31393T-U8-7	FNMA_03-109	QC		12/25/2017	MBS PAYDOWN		292,299	292,299	331,029	269,256	0	23,043	0	23,043	0	292,299	0	0	0	29,085	11/25/2033
31393T-U9-5	FNMA_03-109	QD		12/25/2017	MBS PAYDOWN		266,538	266,538	301,521	257,474	0	9,064	0	9,064	0	266,538	0	0	0	19,772	11/25/2033
31393T-VC-7	FNMA_03-102	TS		12/25/2017	MBS PAYDOWN		26,308	26,308	38,097	26,262	0	45	0	45	0	26,308	0	0	0	5,718	10/25/2033
31393U-CD-3	FNMA_03-126	SA		12/25/2017	MBS PAYDOWN		234,774	234,774	267,643	221,767	0	13,007	0	13,007	0	234,774	0	0	0	20,377	12/25/2033
31393U-DE-0	FNMA_03-119	SG		12/25/2017	MBS PAYDOWN		220,005	220,005	250,805	205,167	0	14,837	0	14,837	0	220,005	0	0	0	23,001	12/25/2033
31393U-ZG-1	FNMA_03-131	SK		12/25/2017	MBS PAYDOWN		356,483	356,483	397,093	351,283	0	5,200	0	5,200	0	356,483	0	0	0	26,063	01/25/2034
31393V-JC-6	FHLMC_2626			12/01/2017	MBS PAYDOWN		134,208	134,208	156,184	137,095	0	(2,887)	0	(2,887)	0	134,208	0	0	0	8,232	06/15/2023
31393V-JE-2	FHLMC_2626			12/15/2017	MBS PAYDOWN		49,704	49,704	60,925	51,067	0	(1,363)	0	(1,363)	0	49,704	0	0	0	3,357	06/15/2023
31393W-VQ-9	FHLMC_2641			11/01/2017	MBS PAYDOWN		12,733	12,733	14,956	9,737	0	(177)	0	(177)	0	12,733	0	0	0	612	07/15/2033
31393Y-7B-5	FNMA_04-57	SP		12/25/2017	INTEREST ONLY PAYMENT		0	0	336,981	130,474	0	(130,474)	0	(130,474)	0	0	0	0	0	30,276	05/25/2034
31393Y-EC-5	FNMA_04-28	SA		12/25/2017	MBS PAYDOWN		34,945	34,945	34,945	34,243	0	702	0	702	0	34,945	0	0	0	2,410	05/25/2034
31394A-2W-5	FNMA_04-73	TI		12/01/2017	VARIOUS		0	0	18,853	22,640	0	(22,640)	0	(22,640)	0	0	0	0	0	12,934	10/25/2034
31394A-4U-7	FNMA_04-70	XJ		12/01/2017	VARIOUS		0	0	31,354	17,288	0	(17,288)	0	(17,288)	0	0	0	0	0	8,350	10/25/2034
31394A-E4-4	FNMA_04-69	IP		12/01/2017	VARIOUS		0	0	9,472	3,969	0	(3,969)	0	(3,969)	0	0	0	0	0	2,026	12/25/2033
31394A-FS-0	FNMA_04-54	SY		12/25/2017	INTEREST ONLY PAYMENT		0	0	8,022	3,961	0	(3,961)	0	(3,961)	0	0	0	0	0	3,309	06/25/2033
31394A-J7-2	FNMA_04-66	XA		12/01/2017	VARIOUS		0	0	27,483	12,443	0	(12,443)	0	(12,443)	0	0	0	0	0	5,676	09/25/2034
31394A-NQ-5	FNMA_04-63	TI		12/01/2017	VARIOUS		0	0	40,778	16,145	0	(16,145)	0	(16,145)	0	0	0	0	0	8,077	08/25/2034
31394A-NR-3	FNMA_04-63	BI		12/01/2017	VARIOUS		0	0	90,704	45,794	0	(45,794)	0	(45,794)	0	0	0	0	0	22,911	08/25/2034
31394A-WQ-5	FNMA_04-60	SA		12/25/2017	MBS PAYDOWN		143,874	143,874	207,516	141,348	0	2,526	0	2,526	0	143,874	0	0	0	29,422	08/25/2024
31394A-ZQ-2	FNMA_04-71	TI		12/01/2017	VARIOUS		0	0	12,785	8,492	0	(8,492)	0	(8,492)	0	0	0	0	0	4,492	04/25/2034
31394A-ZS-8	FNMA_04-71	UI		12/01/2017	VARIOUS		0	0	13,161	9,369	0	(9,369)	0	(9,369)	0	0	0	0	0	4,305	02/25/2034
31394B-PX-6	FNMA_04-88	KS		12/25/2017	MBS PAYDOWN		197,420	197,420	203,250	181,163	0	16,257	0	16,257	0	197,420	0	0	0	17,073	10/25/2034
31394B-ZK-3	FNMA_04-91	SJ		12/25/2017	MBS PAYDOWN		34,793	34,793	34,934	34,052	0	741	0	741	0	34,793	0	0	0	1,824	10/25/2031
31394E-JL-3	FNMA_05-66			12/25/2017	MBS PAYDOWN		96,170	96,170	131,152	99,253	0	(3,083)	0	(3,083)	0	96,170	0	0	0	6,200	07/25/2035
31394E-KG-2	FNMA_05-66	SQ		12/25/2017	MBS PAYDOWN		84,718	84,718	85,830	82,684	0	2,034	0	2,034	0	84,718	0	0	0	6,364	07/25/2035
31394E-MV-7	FNMA_05-62	DS		04/25/2017	MBS PAYDOWN		37,183	37,183	38,391	35,154	0	2,029	0	2,029	0	37,183	0	0	0	1,074	12/25/2033
31394E-TR-9	FNMA_05-59	NQ		12/25/2017	MBS PAYDOWN		83,347	83,347	87,098	82,004	0	1,343	0	1,343	0	83,347	0	0	0	5,639	05/25/2035
31394F-BL-8	FNMA_05-75	SU		12/25/2017	MBS PAYDOWN		67,340	67,340	75,000	66,287	0	1,053	0	1,053	0	67,340	0	0	0	10,409	09/25/2035
31394H-4N-8	FHLMC_2662	Z		12/01/2017	MBS PAYDOWN		511,629	511,629	574,048	518,554	0	(6,925)	0	(6,925)	0	511,629	0	0	0	14,640	08/15/2023
31394K-KV-5	FHLMC_2682	SB		12/15/2017	MBS PAYDOWN		258,192	258,192	268,519	252,357	0	5,834	0	5,834	0	258,192	0	0	0	17,184	10/15/2033
31394K-L6-9	FHLMC_2682	TW		12/15/2017	MBS PAYDOWN		31,067	31,067	35,262	30,673	0	394	0	394	0	31,067	0	0	0	3,237	10/15/2033

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394K-ZD-9	FHLMC_2692	SC		12/15/2017	MBS PAYDOWN		150,230	150,230	133,169	148,659	0	1,571	0	1,571	0	150,230	0	0	0	6,436	07/15/2033
31394M-WC-0	FHLMC_2725	SC		12/01/2017	MBS PAYDOWN		169,277	169,277	194,252	171,110	0	(1,833)	0	(1,833)	0	169,277	0	0	0	6,459	11/15/2033
31394T-W7-6	FHLMC_2764	S		12/15/2017	MBS PAYDOWN		113,288	113,288	90,559	108,612	0	4,675	0	4,675	0	113,288	0	0	0	6,352	07/15/2033
31394U-QE-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
31394U-L2-6	FNMA_05-106	PK		12/25/2017	MBS PAYDOWN		63,579	63,579	60,043	22,125	0	41,455	0	41,455	0	63,579	0	0	0	3,768	12/25/2035
31394U-VF-6	FNMA_05-101B	B		12/01/2017	MBS PAYDOWN		705,264	705,264	726,973	707,346	0	(2,082)	0	(2,082)	0	705,264	0	0	0	17,484	11/25/2035
31394U-Y5-5	FNMA_05-110	TN		12/25/2017	MBS PAYDOWN		53,729	53,729	49,901	47,270	0	6,460	0	6,460	0	53,729	0	0	0	5,840	04/25/2035
31394V-JJ-0	FNMA_05-114	SP		12/25/2017	MBS PAYDOWN		60,671	60,671	70,189	60,195	0	476	0	476	0	60,671	0	0	0	5,138	01/25/2036
31394V-TY-6	FNMA_05-115	NS		12/25/2017	INTEREST ONLY PAYMENT		0	0	43,638	8,890	0	(8,890)	0	(8,890)	0	0	0	0	0	22,384	01/25/2036
31394W-3F-3	FHLMC_2770	SR		12/15/2017	MBS PAYDOWN		286,175	286,175	255,233	273,376	0	12,799	0	12,799	0	286,175	0	0	0	13,283	03/15/2019
31394W-BA-5	FHLMC_2786	S		12/15/2017	MBS PAYDOWN		106,974	106,974	91,128	88,128	0	18,846	0	18,846	0	106,974	0	0	0	4,396	04/15/2019
31394Y-VD-3	FHLMC_2795	TS		12/15/2017	INTEREST ONLY PAYMENT		0	0	14,963	4,743	0	(4,743)	0	(4,743)	0	0	0	0	0	3,322	03/15/2024
31394Y-XB-5	FHLMC_2817	PO		12/01/2017	MBS PAYDOWN		79,998	79,998	66,198	78,877	0	1,121	0	1,121	0	79,998	0	0	0	0	06/15/2034
31395A-5B-7	FHLMC_2809	EZ		12/01/2017	MBS PAYDOWN		582,151	582,151	643,810	591,657	0	(9,506)	0	(9,506)	0	582,151	0	0	0	13,959	06/15/2024
31395A-DW-2	FHLMC_2815	PU		12/15/2017	MBS PAYDOWN		130,770	130,770	132,078	124,946	0	5,824	0	5,824	0	130,770	0	0	0	8,716	11/15/2032
31395A-DX-0	FHLMC_2815	QT		12/15/2017	INTEREST ONLY PAYMENT		0	0	22,659	20,028	0	(20,028)	0	(20,028)	0	0	0	0	0	6,157	03/15/2034
31395B-LX-9	FNMA_06-10	HI		12/25/2017	INTEREST ONLY PAYMENT		0	0	76,256	20,191	0	(20,191)	0	(20,191)	0	0	0	0	0	27,816	03/25/2036
31395B-M5-9	FNMA_06-21	SW		12/25/2017	MBS PAYDOWN		151,330	151,330	152,749	136,621	0	14,709	0	14,709	0	151,330	0	0	0	15,926	04/25/2036
31395B-VW-0	FNMA_06-15	SB		12/25/2017	MBS PAYDOWN		124,140	124,140	110,484	53,478	0	70,662	0	70,662	0	124,140	0	0	0	8,641	03/25/2036
31395C-FD-8	FHLMC_2820	PI		12/01/2017	VARIOUS		0	0	22,783	35,265	0	(35,265)	0	(35,265)	0	0	0	0	0	10,278	06/15/2033
31395D-B2-4	FNMA_06-57	SI		12/25/2017	INTEREST ONLY PAYMENT		0	0	8,872	1,811	0	(1,811)	0	(1,811)	0	0	0	0	0	7,744	06/25/2036
31395D-BC-2	FNMA_06-40	SI		12/25/2017	INTEREST ONLY PAYMENT		0	0	71,268	17,546	0	(17,546)	0	(17,546)	0	0	0	0	0	36,932	05/25/2036
31395D-PQ-6	FNMA_06-36	SA		12/25/2017	MBS PAYDOWN		24,090	24,090	24,335	10,774	0	13,316	0	13,316	0	24,090	0	0	0	2,720	05/25/2036
31395F-CA-0	FHLMC_2836	QH		12/01/2017	MBS PAYDOWN		1,964,128	1,964,128	1,777,536	1,951,535	0	12,593	0	12,593	0	1,964,128	0	0	0	50,266	08/15/2034
31395F-LE-2	FHLMC_2862	GB		12/01/2017	MBS PAYDOWN		230,699	230,699	224,391	230,207	0	492	0	492	0	230,699	0	0	0	5,923	09/15/2024
31395H-6F-2	FHLMC_2866	GS		12/15/2017	INTEREST ONLY PAYMENT		0	0	20,867	6,061	0	(6,061)	0	(6,061)	0	0	0	0	0	13,548	09/15/2034
31395H-V2-3	FHLMC_2895	EK		12/01/2017	MBS PAYDOWN		184,218	184,218	186,262	184,317	0	(99)	0	(99)	0	184,218	0	0	0	3,691	11/15/2019
31395J-Q8-2	FHLMC_2892	SE		12/15/2017	MBS PAYDOWN		100,500	100,500	101,034	95,176	0	5,324	0	5,324	0	100,500	0	0	0	6,537	10/15/2033
31395L-RU-7	FHLMC_2921	PS		12/15/2017	INTEREST ONLY PAYMENT		0	0	24,283	9,498	0	(9,498)	0	(9,498)	0	0	0	0	0	8,172	01/15/2035
31395M-JJ-9	FHLMC_2927			12/01/2017	MBS PAYDOWN		27,780	27,780	23,057	27,593	0	187	0	187	0	27,780	0	0	0	0	02/15/2035
31395N-AP-2	FNMA_06-44	PO		12/01/2017	MBS PAYDOWN		93,672	93,672	67,737	85,761	0	7,911	0	7,911	0	93,672	0	0	0	0	06/25/2036
31395N-GV-3	FNMA_06-53			12/01/2017	MBS PAYDOWN		864,605	864,605	974,956	874,349	0	(9,744)	0	(9,744)	0	864,605	0	0	0	24,840	06/25/2036
31395N-WD-5	FNMA_06-56	S		12/25/2017	INTEREST ONLY PAYMENT		0	0	57,646	15,751	0	(15,751)	0	(15,751)	0	0	0	0	0	28,255	07/25/2036
31395P-M4-1	FHLMC_2953	LD		12/01/2017	MBS PAYDOWN		145,863	145,863	143,493	145,454	0	410	0	410	0	145,863	0	0	0	3,425	12/15/2034
31395T-CB-8	FHLMC_2967	SE		12/15/2017	MBS PAYDOWN		37,141	37,141	36,723	35,976	0	1,164	0	1,164	0	37,141	0	0	0	2,447	04/15/2035
31395U-2G-5	FHLMC_2976	DC		12/15/2017	MBS PAYDOWN		221,437	221,437	216,455	209,761	0	11,676	0	11,676	0	221,437	0	0	0	18,997	05/15/2034
31395U-FB-2	FHLMC_2980	SV		12/15/2017	MBS PAYDOWN		207,212	207,212	214,724	201,895	0	5,317	0	5,317	0	207,212	0	0	0	18,067	05/15/2035
31395U-Z5-3	FHLMC_2996	SA		12/15/2017	MBS PAYDOWN		631,578	631,578	601,776	562,413	0	69,165	0	69,165	0	631,578	0	0	0	61,941	06/15/2035
31395V-GG-8	FHLMC_2989	UV		12/15/2017	INTEREST ONLY PAYMENT		0	0	18,723	5,302	0	(5,302)	0	(5,302)	0	0	0	0	0	8,983	02/15/2032
31396C-K9-0	FHLMC_3047	SW		12/15/2017	VARIOUS		878,522	878,522	890,465	834,273	0	44,249	0	44,249	0	878,522	0	0	0	106,042	10/15/2035
31396C-VV-9	FHLMC_3055	SA		12/15/2017	MBS PAYDOWN		521,123	521,123	510,701	468,900	0	52,223	0	52,223	0	521,123	0	0	0	43,933	07/15/2034
31396H-JA-8	FHLMC_3114	PI		12/15/2017	INTEREST ONLY PAYMENT		0	0	136,823	34,318	0	(34,318)	0	(34,318)	0	0	0	0	0	60,999	02/15/2036
31396J-LF-0	FHLMC_3122			12/15/2017	VARIOUS		69,445	69,445	54,655	67,813	0	1,631	0	1,631	0	69,445	0	0	0	0	03/15/2036
31396K-5V-0	FNMA_06-98	ST		12/25/2017	MBS PAYDOWN		91,171	91,171	89,369	90,121	0	1,050	0	1,050	0	91,171	0	0	0	3,022	10/25/2036
31396K-LL-4	FNMA_06-70	PK		12/25/2017	MBS PAYDOWN		229,747	229,747	243,568	206,899	0	22,849	0	22,849	0	229,747	0	0	0	33,317	06/25/2036
31396L-2H-2	FNMA_06-113	SB		12/25/2017	MBS PAYDOWN		95,160	95,160	93,733	89,201	0	5,959	0	5,959	0	95,160	0	0	0	11,954	11/25/2036
31396L-H3-7	FNMA_06-122	SA		12/25/2017	MBS PAYDOWN		614,829	614,829	602,533	445,789	0	169,040	0	169,040	0	614,829	0	0	0	49,266	12/25/2036
31396L-X2-1	FNMA_06-113	MS		12/25/2017	MBS PAYDOWN		147,165	147,165	130,103	133,474	0	13,691	0	13,691	0	147,165	0	0	0	16,340	09/25/2036
31396L-ZW-3	FNMA_06-116			12/01/2017	MBS PAYDOWN		460,664	460,664	520,371	467,538	0	(6,874)	0	(6,874)	0	460,664	0	0	0	12,632	12/25/2036
31396N-L3-8	FHLMC_3147	OE		12/15/2017	VARIOUS		624	624	379	609	0	15	0	15	0	624	0	0	0	0	04/15/2036
31396P-2W-0	FNMA_07-21			12/25/2017	INTEREST ONLY PAYMENT		0	0	10,787	11,413	0	(11,413)	0	(11,413)	0	0	0	0	0	4,826	03/25/2037
31396P-VB-4	FNMA_07-9	PO		12/25/2017	MBS PAYDOWN		18,489	18,489	13,711	18,097	0	392	0	392	0	18,489	0	0	0	0	03/25/2037
31396P-YR-6	FNMA_07-16	SM		12/25/2017	INTEREST ONLY PAYMENT		0	0	1,745	291	0	(291)	0	(291)	0	0	0	0	0	822	03/25/2037
31396Q-RH-4	FNMA_09-59F	HB		12/01/2017	MBS PAYDOWN		748,602	748,602	766,381	749,739	0	(1,137)	0	(1,137)	0	748,602	0	0	0	19,360	08/25/2039
31396V-AU-2	FNBR_07-B1			12/01/2017	MBS PAYDOWN		925,469	925,469	1,054,208	935,112	0	(9,643)	0	(9,643)	0	925,469	0	0	0	25,351	04/25/2037
31396V-LW-6	FNMA_07-28			12/25/2017	MBS PAYDOWN		415,552	415,552	396,917	410,130	0	5,422	0	5,422	0	415,552	0	0	0	3,726	01/25/2036
31396V-MD-7	FNMA_07-35	SG		12/25/2017	INTEREST ONLY PAYMENT		0	0	61,604	19,204	0	(19,204)	0	(19,204)	0	0	0	0	0	26,922	04/25/2037
31396X-JM-7	FNMA_07-84	S		12/25/2017	MBS PAYDOWN		82,903	82,903	81,595	78,864	0	4,040	0	4,040	0	82,903	0	0	0	9,241	08/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396X-LT-9	FNMA_07-84B P		12/01/2017	MBS PAYDOWN		164,345	164,345	181,797	166,382	0	(2,037)	0	(2,037)	0	164,345	0	0	0	3,962	08/25/2037
31396X-NZ-3	FNMA_07-86 ST		12/25/2017	INTEREST ONLY PAYMENT		0	0	5,336	5,609	0	(5,609)	0	(5,609)	0	0	0	0	0	1,353	09/25/2037
31396X-YU-2	FNMA_07-91 DS		12/25/2017	INTEREST ONLY PAYMENT		0	0	127,844	14,969	0	(14,969)	0	(14,969)	0	0	0	0	0	60,749	10/25/2037
31397C-BC-2	FHLMC_3236 LS		12/15/2017	INTEREST ONLY PAYMENT		0	0	49,938	6,104	0	(6,104)	0	(6,104)	0	0	0	0	0	29,373	11/15/2036
31397F-GR-7	FHLMC_3271E PC		12/01/2017	MBS PAYDOWN		286,900	286,900	321,663	287,601	0	(701)	0	(701)	0	286,900	0	0	0	3,237	02/15/2037
31397M-SY-4	FNMA_08-83 BA		12/01/2017	MBS PAYDOWN		614,716	614,716	571,686	609,956	0	4,760	0	4,760	0	614,716	0	0	0	17,032	09/25/2038
31397N-MG-7	FNMA_09-11 PO		12/01/2017	MBS PAYDOWN		155,758	155,758	126,943	150,479	0	5,279	0	5,279	0	155,758	0	0	0	0	08/25/2038
31397P-BQ-2	FHLMC_3386 FY		12/15/2017	MBS PAYDOWN		66,744	66,744	53,948	64,633	0	2,111	0	2,111	0	66,744	0	0	0	341	02/15/2037
31397P-JP-6	FHLMC_3382		12/15/2017	MBS PAYDOWN		76,995	76,995	81,614	78,231	0	(1,237)	0	(1,237)	0	76,995	0	0	0	3,142	10/15/2032
31397P-TY-6	FHLMC_3404 SH		12/15/2017	MBS PAYDOWN		292,769	292,769	291,671	273,765	0	19,004	0	19,004	0	292,769	0	0	0	17,562	01/15/2038
31397T-5W-8	FHLMC_3432 FX		12/15/2017	MBS PAYDOWN		127,131	127,131	103,611	124,985	0	2,146	0	2,146	0	127,131	0	0	0	857	07/15/2034
31397U-KG-3	FNMA_11-51		12/25/2017	MBS PAYDOWN		2,140,202	2,140,202	2,249,887	2,161,905	0	(21,703)	0	(21,703)	0	2,140,202	0	0	0	62,740	06/25/2041
31397W-4B-8	FHLMC_3460 AY		12/01/2017	MBS PAYDOWN		542,230	542,230	471,740	533,544	0	8,686	0	8,686	0	542,230	0	0	0	14,081	06/15/2038
31397Y-4Y-4	FHLMC_3484 AU		12/01/2017	MBS PAYDOWN		703,889	703,889	655,716	698,211	0	5,678	0	5,678	0	703,889	0	0	0	19,921	08/15/2038
31397Y-6W-6	FHLMC_3480 BE		12/01/2017	MBS PAYDOWN		326,019	326,019	301,924	321,521	0	4,498	0	4,498	0	326,019	0	0	0	9,616	08/15/2038
31398C-3M-8	FHLMC_3516B CB		12/01/2017	MBS PAYDOWN		220,552	220,552	226,203	220,981	0	(430)	0	(430)	0	220,552	0	0	0	6,977	03/15/2029
31398R-LT-0	FNMA_10-65		12/25/2017	MBS PAYDOWN		1,345,205	1,345,205	1,728,588	1,376,433	0	(31,228)	0	(31,228)	0	1,345,205	0	0	0	75,689	05/25/2040
31398V-RS-7	FHLMC_3662 PJ		12/01/2017	MBS PAYDOWN		1,095,056	1,095,056	1,156,140	1,099,523	0	(4,466)	0	(4,466)	0	1,095,056	0	0	0	27,246	04/15/2040
31402C-VP-4	FNMA 30YR		12/01/2017	MBS PAYDOWN		96,713	96,713	103,906	97,494	0	(781)	0	(781)	0	96,713	0	0	0	2,652	02/01/2034
31402Q-YV-7	FNMA 30YR		12/01/2017	MBS PAYDOWN		89,168	89,168	95,800	89,892	0	(724)	0	(724)	0	89,168	0	0	0	2,463	02/01/2035
31402R-DG-1	FNMA 30YR		12/01/2017	MBS PAYDOWN		11,899	11,899	12,313	11,940	0	(41)	0	(41)	0	11,899	0	0	0	366	04/01/2035
31404R-YS-0	FNMA 30YR		12/01/2017	MBS PAYDOWN		22,622	22,622	22,282	22,569	0	53	0	53	0	22,622	0	0	0	699	04/01/2034
31407C-HW-0	FNMA 6MO LIBOR ARM		12/01/2017	MBS PAYDOWN		164,800	164,800	165,881	164,781	0	19	0	19	0	164,800	0	0	0	1,870	07/01/2035
31407C-LC-9	FNMA 6MO LIBOR ARM		12/01/2017	MBS PAYDOWN		129,032	129,032	129,959	129,105	0	(73)	0	(73)	0	129,032	0	0	0	1,181	08/01/2035
31407G-5E-4	FNMA 1YR CMT ARM		12/01/2017	MBS PAYDOWN		46,533	46,533	47,130	46,583	0	(49)	0	(49)	0	46,533	0	0	0	376	06/01/2035
31407J-TP-7	FNMA 6MO LIBOR ARM		12/01/2017	MBS PAYDOWN		1,071,144	1,071,144	1,066,458	1,070,291	0	853	0	853	0	1,071,144	0	0	0	9,548	08/01/2035
31409B-SU-2	FNMA 30YR		12/01/2017	MBS PAYDOWN		625	625	599	625	0	1	0	1	0	625	0	0	0	19	01/01/2036
31410G-NS-8	FNMA 30YR		12/01/2017	MBS PAYDOWN		246,686	246,686	247,303	246,751	0	(65)	0	(65)	0	246,686	0	0	0	7,440	09/01/2037
31411J-X3-5	FNMA 30YR		12/01/2017	MBS PAYDOWN		133,403	133,403	130,709	133,033	0	370	0	370	0	133,403	0	0	0	3,824	03/01/2037
31411U-GA-3	FNMA 30YR		12/01/2017	MBS PAYDOWN		333,904	333,904	327,161	332,695	0	1,210	0	1,210	0	333,904	0	0	0	9,527	04/01/2037
31413U-GW-3	FNMA 30YR		12/01/2017	MBS PAYDOWN		52,996	52,996	54,420	53,168	0	(172)	0	(172)	0	52,996	0	0	0	1,453	11/01/2037
31416X-WV-8	FNMA 30YR		12/01/2017	MBS PAYDOWN		353,031	353,031	375,741	355,188	0	(2,157)	0	(2,157)	0	353,031	0	0	0	6,404	03/01/2041
31419H-W9-9	FNMA 30YR		12/01/2017	MBS PAYDOWN		65,129	65,129	69,316	65,255	0	(126)	0	(126)	0	65,129	0	0	0	1,437	11/01/2040
31419J-LR-7	FNMA 30YR		12/01/2017	MBS PAYDOWN		193,535	193,535	205,978	194,531	0	(996)	0	(996)	0	193,535	0	0	0	3,839	10/01/2040
31419L-NH-2	FNMA 30YR		12/01/2017	MBS PAYDOWN		216,297	216,297	230,204	217,390	0	(1,092)	0	(1,092)	0	216,297	0	0	0	4,831	12/01/2040
37610L-AP-2	GNMA_06-29 AO		12/01/2017	MBS PAYDOWN		40,344	40,344	33,360	39,202	0	1,143	0	1,143	0	40,344	0	0	0	0	04/20/2036
38373Q-S2-8	GNMA_03-52 S		12/16/2017	INTEREST ONLY PAYMENT		0	0	35,411	9,905	0	(9,905)	0	(9,905)	0	0	0	0	0	12,504	06/16/2033
38373R-AP-4	GNMA_01-22 SJ		07/16/2017	INTEREST ONLY PAYMENT		0	0	368	41	0	(41)	0	(41)	0	0	0	0	0	95	05/16/2031
38373R-BE-8	GNMA_01-22 FG		12/16/2017	MBS PAYDOWN		568	568	566	566	0	1	0	1	0	568	0	0	0	4	05/16/2031
38373R-DK-2	GNMA_01-22 SG		12/16/2017	MBS PAYDOWN		21,959	21,959	22,892	21,703	0	256	0	256	0	21,959	0	0	0	2,044	05/16/2031
38373R-F6-1	GNMA_01-48 S		12/16/2017	INTEREST ONLY PAYMENT		0	0	2,281	1,206	0	(1,206)	0	(1,206)	0	0	0	0	0	1,198	10/16/2031
38373S-3R-6	GNMA_03-26 SX		12/16/2017	MBS PAYDOWN		147,208	147,208	151,717	143,739	0	3,469	0	3,469	0	147,208	0	0	0	8,603	04/16/2033
38373T-X3-4	GNMA_02-16 SV		12/16/2017	INTEREST ONLY PAYMENT		0	0	25,544	9,788	0	(9,788)	0	(9,788)	0	0	0	0	0	18,769	02/16/2032
38373V-HT-0	GNMA_02-60 SB		12/16/2017	INTEREST ONLY PAYMENT		0	0	10,789	2,085	0	(2,085)	0	(2,085)	0	0	0	0	0	3,142	08/16/2032
38373V-ZQ-6	GNMA_02-70 SA		12/16/2017	INTEREST ONLY PAYMENT		0	0	27,273	7,143	0	(7,143)	0	(7,143)	0	0	0	0	0	18,975	10/16/2032
38373V-ZS-2	GNMA_02-70 SB		12/16/2017	INTEREST ONLY PAYMENT		0	0	10,282	1,887	0	(1,887)	0	(1,887)	0	0	0	0	0	3,900	10/16/2032
38373W-HW-1	GNMA_02-21 SV		12/16/2017	INTEREST ONLY PAYMENT		0	0	14,084	2,948	0	(2,948)	0	(2,948)	0	0	0	0	0	5,728	03/16/2032
383742-J6-1	GNMA_08-32 SW		12/16/2017	INTEREST ONLY PAYMENT		0	0	93,232	22,649	0	(22,649)	0	(22,649)	0	0	0	0	0	32,092	04/16/2038
38374B-SE-4	GNMA_03-74 PS		12/20/2017	MBS PAYDOWN		126,697	126,697	121,867	119,205	0	7,492	0	7,492	0	126,697	0	0	0	11,359	01/20/2033
38374C-DT-5	GNMA_03-75 SA		12/16/2017	MBS PAYDOWN		150,621	150,621	155,892	149,151	0	1,469	0	1,469	0	150,621	0	0	0	10,965	09/16/2033
38374D-DK-2	GNMA_06-36 SD		12/16/2017	INTEREST ONLY PAYMENT		0	0	9,656	4,331	0	(4,331)	0	(4,331)	0	0	0	0	0	9,659	07/16/2036
38374E-Y8-4	GNMA_03-114 AS		12/20/2017	MBS PAYDOWN		93,385	93,385	102,318	92,111	0	1,274	0	1,274	0	93,385	0	0	0	7,803	12/20/2033
38374F-K4-5	GNMA_04-17 QS		12/16/2017	MBS PAYDOWN		66,176	66,176	65,514	65,242	0	934	0	934	0	66,176	0	0	0	3,758	03/16/2034
38374G-XG-2	GNMA_04-39 QD		12/16/2017	MBS PAYDOWN		16,799	16,799	16,463	16,265	0	534	0	534	0	16,799	0	0	0	1,730	05/16/2034
38374G-YP-1	GNMA_04-32 SV		12/16/2017	MBS PAYDOWN		148,415	148,415	135,800	137,523	0	10,892	0	10,892	0	148,415	0	0	0	9,134	03/16/2034
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
38374K-MS-9	GNMA_05-6 SD		12/20/2017	MBS PAYDOWN		644,725	644,725	667,290	578,898	0	65,827	0	65,827	0	644,725	0	0	0	72,116	10/20/2033
38374L-JW-2	GNMA_05-43 SA		12/20/2017	INTEREST ONLY PAYMENT		0	0	45,305	9,150	0	(9,150)	0	(9,150)	0	0	0	0	0	39,943	06/20/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38374M-SN-0	GNMA_05-91 SB		12/20/2017	MBS PAYDOWN		28,798	28,798	30,382	25,755	0	3,044	0	3,044	0	28,798	0	0	0	3,406	01/20/2035
38374N-H3-4	GNMA_06-58 SL		12/16/2017	INTEREST ONLY PAYMENT		0	0	132,163	30,217	0	(30,217)	0	(30,217)	0	0	0	0	0	57,088	10/16/2036
38374N-U7-0	GNMA_06-61 SD		12/20/2017	INTEREST ONLY PAYMENT		0	0	20,894	6,935	0	(6,935)	0	(6,935)	0	0	0	0	0	8,125	11/20/2036
38375J-AV-7	GNMA_06-69 SC		12/20/2017	INTEREST ONLY PAYMENT		0	0	8,593	3,670	0	(3,670)	0	(3,670)	0	0	0	0	0	4,114	12/20/2036
38375K-B4-3	GNMA_07-40 SJ		12/16/2017	MBS PAYDOWN		442,713	442,713	448,178	399,373	0	43,340	0	43,340	0	442,713	0	0	0	45,740	07/16/2037
38375K-G3-0	GNMA_07-47 SD		12/16/2017	MBS PAYDOWN		365,627	365,627	364,142	334,442	0	31,185	0	31,185	0	365,627	0	0	0	48,376	08/16/2036
38375K-NW-8	GNMA_07-37 ES		12/16/2017	MBS PAYDOWN		323,729	323,729	329,496	301,140	0	22,589	0	22,589	0	323,729	0	0	0	37,747	06/16/2037
38375L-MZ-0	GNMA_07-64 AO		12/20/2017	VARIOUS		126,960	126,960	97,561	123,125	0	3,834	0	3,834	0	126,960	0	0	0	0	10/20/2037
38375P-KL-4	GNMA_08-9A SC		12/20/2017	INTEREST ONLY PAYMENT		0	0	20,697	9,944	0	(9,944)	0	(9,944)	0	0	0	0	0	6,434	02/20/2038
38375P-RT-0	GNMA_08-13 LC		12/16/2017	MBS PAYDOWN		236,205	236,205	237,976	223,190	0	13,015	0	13,015	0	236,205	0	0	0	19,033	02/16/2038
38375Y-5R-9	GNMA_09-1		12/20/2017	MBS PAYDOWN		166,160	166,160	201,520	169,523	0	(3,363)	0	(3,363)	0	166,160	0	0	0	10,053	11/20/2034
38377E-NC-4	GNMA_10-42		12/16/2017	MBS PAYDOWN		385,018	385,018	529,159	410,692	0	(25,674)	0	(25,674)	0	385,018	0	0	0	27,634	06/16/2039
38377V-Y6-7	GNMA_11-71		12/01/2017	MBS PAYDOWN		1,324,527	1,324,527	1,589,432	1,340,494	0	(15,967)	0	(15,967)	0	1,324,527	0	0	0	54,235	05/16/2041
38377W-ML-5	GNMA_11-70		12/20/2017	MBS PAYDOWN		164,961	164,961	194,061	169,194	0	(4,233)	0	(4,233)	0	164,961	0	0	0	10,242	12/20/2040
38378B-7J-2	GNMA_13-33		12/29/2017	VARIOUS		543,351	661,489	580,732	581,468	0	2,143	0	2,143	0	583,611	0	(40,260)	(40,260)	17,548	04/16/2054
38378N-FM-0	GNMA_13-158		09/15/2017	VARIOUS		477,761	520,809	509,412	509,543	0	(957)	0	(957)	0	508,586	0	(30,825)	(30,825)	12,488	12/16/2054
38378V-W5-0	GNMA_13-117		12/20/2017	MBS PAYDOWN		1,612,244	1,612,244	2,160,407	1,655,894	0	(43,651)	0	(43,651)	0	1,612,244	0	0	0	138,392	06/20/2039
38379R-4S-9	GNMA_17-140		11/14/2017	CITIGROUP GLOBAL MARKETS INC		1,736,563	2,000,000	1,758,750	0	0	1,157	0	1,157	0	1,759,907	0	(23,344)	(23,344)	10,556	02/16/2059
38379U-R8-1	GNMA_16-133		11/02/2017	VARIOUS		1,779,829	2,024,690	1,916,583	1,917,519	0	7,558	0	7,558	0	1,925,077	0	(145,248)	(145,248)	55,865	12/16/2057
3837HO-AH-6	GNMA_94-1 PL		12/01/2017	INTEREST ONLY PAYMENT		0	0	605	0	0	0	0	0	0	0	0	0	0	128	06/16/2024
3837HO-N3-3	GNMA_97-7 PI		12/01/2017	VARIOUS		0	0	14,054	1,854	0	(1,854)	0	(1,854)	0	0	0	0	0	2,032	05/16/2027
3837H4-5R-2	GNMA_00-36 SG		12/20/2017	INTEREST ONLY PAYMENT		0	0	44	2,087	0	(2,087)	0	(2,087)	0	0	0	0	0	2,424	11/20/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						58,381,319	59,052,051	65,358,482	56,883,072	0	(194,535)	0	(194,535)	0	58,620,996	0	(239,677)	(239,677)	3,495,675	XXX
00184A-AC-9	TIME WARNER INC		05/11/2017	VARIOUS		6,816,823	5,000,000	6,144,093	5,892,132	0	(14,561)	0	(14,561)	0	5,877,571	0	939,252	939,252	216,656	04/15/2031
00206R-AG-7	AT&T INC		12/01/2017	CORPORATE ACTION		6,002,700	5,000,000	5,182,063	5,162,667	0	(3,662)	0	(3,662)	0	5,159,005	0	843,695	843,695	434,348	01/15/2038
00206R-AS-1	AT&T INC		12/01/2017	CORPORATE ACTION		8,680,350	7,000,000	7,474,698	7,428,029	0	(8,789)	0	(8,789)	0	7,419,239	0	1,261,111	1,261,111	594,387	02/15/2039
00434N-AA-3	ACCESS MIDSTREAM PARTNERS LP/ACMP		07/03/2017	CALLED BONDS at 100.000		417,983	415,000	421,188	418,376	0	(393)	0	(393)	0	417,983	0	0	0	25,729	05/15/2023
00737B-AB-1	ADS TACTICAL INC -TL		12/29/2017	SINKING FUND REDEMPTION		40,000	40,000	39,600	39,912	0	88	0	88	0	40,000	0	0	0	2,162	12/28/2022
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL		12/30/2017	SINKING FUND REDEMPTION		7,500	7,500	7,369	0	0	18	0	18	0	7,500	0	0	0	470	03/13/2023
02134#-AA-9	ALTA WIND VII LLC		11/15/2017	SINKING FUND REDEMPTION		1,801	1,801	1,801	1,801	0	0	0	0	0	1,801	0	0	0	55	12/31/2035
03072S-LU-7	AMSI_03-11 AF6		12/01/2017	MBS PAYDOWN		76,264	76,264	76,257	76,185	0	79	0	79	0	76,264	0	0	0	2,151	12/25/2033
035229-CS-0	ANHEUSER BUSCH		11/10/2017	CALLED BONDS at 100.000		4,100,000	4,100,000	3,985,911	4,080,958	0	19,042	0	19,042	0	4,100,000	0	0	0	251,515	04/01/2018
04220B-AA-2	ARMENIA MOUNTAIN WIND LLC		12/31/2017	VARIOUS		153,565	153,565	153,565	153,565	0	0	0	0	0	153,565	0	0	0	7,536	12/31/2024
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A		12/15/2017	SINKING FUND REDEMPTION		30,838	30,838	25,973	30,747	0	91	0	91	0	30,838	0	0	0	1,284	06/15/2050
04541G-BU-5	ABSHE_01-HE3 A1		12/15/2017	MBS PAYDOWN		38,272	38,272	38,099	38,212	0	60	0	60	0	38,272	0	0	0	271	11/15/2031
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		12/31/2017	VARIOUS		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,219	06/30/2035
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P		10/01/2017	SINKING FUND REDEMPTION		80,285	80,285	73,483	80,210	0	74	0	74	0	80,285	0	0	0	2,447	04/01/2024
058927-AB-0	BAFC_06-A 1A2		12/01/2017	MBS PAYDOWN		444,107	447,162	183,934	397,609	0	46,498	0	46,498	0	444,107	0	0	0	7,502	02/20/2036
05946X-H9-7	BAFC_05-H 4A1		12/01/2017	MBS PAYDOWN		537,894	636,983	621,416	532,970	0	4,924	0	4,924	0	537,894	0	0	0	11,738	11/20/2035
05946X-R2-1	BAFC_05-7 1A2		12/25/2017	MBS PAYDOWN		401,011	401,011	366,173	383,558	0	17,453	0	17,453	0	401,011	0	0	0	29,829	11/25/2035
05946X-ZD-8	BAFC_05-F 6A1		12/01/2017	MBS PAYDOWN		360,001	360,001	359,664	354,930	0	5,071	0	5,071	0	360,001	0	0	0	5,346	09/20/2035
059497-BA-4	BACM_07-1 AMFX		12/01/2017	MBS PAYDOWN		2,980,334	2,980,334	2,995,374	2,842,034	0	138,300	0	138,300	0	2,980,334	0	0	0	29,717	01/15/2049
05949C-GD-2	BOAMS_05-H 4A1		12/01/2017	MBS PAYDOWN		312,918	312,918	282,438	304,771	0	8,148	0	8,148	0	312,918	0	0	0	3,532	09/25/2035
05949C-PZ-3	BOAMS_05-12 A3		06/25/2017	MBS PAYDOWN		1,660,154	1,746,319	1,538,943	690,750	0	969,404	0	969,404	0	1,660,154	0	0	0	236,320	01/25/2036
05949Q-BG-9	BAFC_06-2 4A1		12/25/2017	MBS PAYDOWN		110,969	125,185	124,453	89,429	0	21,540	0	21,540	0	110,969	0	0	0	14,913	03/25/2036
059515-BA-3	BAFC_07-3 XPO		12/01/2017	MBS PAYDOWN		61,132	62,521	32,589	55,214	0	5,917	0	5,917	0	61,132	0	0	0	0	09/25/2034
05951F-CH-5	BAFC_07-1 30PO		12/01/2017	MBS PAYDOWN		17,205	18,271	9,524	16,776	0	429	0	429	0	17,205	0	0	0	0	01/25/2037
06051G-EX-3	BANK OF AMERICA CORP		12/20/2017	CORPORATE ACTION		2,586,817	2,567,000	2,591,258	0	0	(7,552)	0	(7,552)	0	2,583,706	0	3,111	3,111	62,107	01/15/2019
07386V-AB-6	BSABS_07-AC3 A2		12/25/2017	VARIOUS		0	0	45,902	37,354	0	(37,354)	0	(37,354)	0	0	0	0	0	43,918	04/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07387#-AA-2	BEAR SWAMP FINANCE LP		12/30/2017	VARIOUS		18,672	18,672	18,672	18,672	0	0	0	0	0	18,672	0	0	0	1,048	10/08/2025
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
073882-AC-6	BSARM_06-4 2A1		12/01/2017	MBS PAYDOWN		439,949	491,670	296,538	428,525	0	11,423	0	11,423	0	439,949	0	0	0	6,922	10/25/2036
07388E-AA-4	BSABS_06-SD2 A1		12/25/2017	MBS PAYDOWN		27,805	27,805	27,805	27,805	0	0	0	0	0	27,805	0	0	0	181	06/25/2036
07388Q-AG-4	BSCMS_07-PR17 AM		09/01/2017	MBS PAYDOWN		3,500,000	3,500,000	3,108,980	3,458,412	0	41,588	0	41,588	0	3,500,000	0	0	0	131,000	06/11/2050
07388R-AG-2	BSCMS_07-PW15 AM		10/01/2017	MBS PAYDOWN		1,665,000	1,665,000	1,531,634	1,660,356	0	4,644	0	4,644	0	1,665,000	0	0	0	31,597	02/11/2044
07388V-AG-3	BSCMS_07-T26 AM		12/01/2017	MBS PAYDOWN		14,104,454	14,104,454	14,181,154	14,104,512	0	(58)	0	(58)	0	14,104,454	0	0	0	257,338	01/12/2045
07388W-AB-2	BSABS_06-AC4 A2		12/25/2017	MBS PAYDOWN		57,573	72,530	74,366	57,915	0	(342)	0	(342)	0	57,573	0	0	0	9,446	07/25/2036
073902-PR-3	JPMORGAN CHASE & CO		10/02/2017	MATURITY		1,750,000	1,750,000	1,800,765	1,755,496	0	(5,496)	0	(5,496)	0	1,750,000	0	0	0	112,000	10/02/2017
073945-AG-2	BSCMS_07-T28 AM		10/01/2017	MBS PAYDOWN		35,000,000	35,000,000	35,190,069	35,000,000	0	0	0	0	0	35,000,000	0	0	0	1,529,504	09/11/2042
077454-AF-3	BELDEN INC		08/07/2017	CALLED BONDS at 100.000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	17,891	09/01/2022
079857-AH-1	BELLSOUTH CAPITAL FUNDING CORPORAT		12/01/2017	CORPORATE ACTION		34,870,742	31,900,000	35,919,733	35,011,644	0	(140,884)	0	(140,884)	0	34,870,760	0	(18)	(18)	3,283,706	02/15/2030
079860-AD-4	BELLSOUTH CORPORATION		12/01/2017	CORPORATE ACTION		13,404,170	13,000,000	13,524,355	13,420,104	0	(15,926)	0	(15,926)	0	13,404,178	0	(8)	(8)	1,020,951	10/15/2031
079867-AP-2	BELLSOUTH TELECOMMUNICATIONS INC.		12/01/2017	CORPORATE ACTION		3,680,730	3,000,000	2,796,000	2,796,921	0	42	0	42	0	2,796,963	0	883,767	883,767	210,805	12/01/2095
110122-AC-2	BRISTOL-MYERS SQUIBB COMPANY		06/23/2017	CORPORATE ACTION		16,223,350	11,000,000	16,188,480	16,166,984	0	(2,914)	0	(2,914)	0	16,164,069	0	59,281	59,281	676,424	08/01/2097
115637-AL-4	BROWN-FORMAN CORPORATION		12/15/2017	VARIOUS		3,995,720	4,000,000	3,999,120	3,999,326	0	15	0	15	0	3,999,341	0	(3,621)	(3,621)	214,167	01/15/2043
12189P-AD-4	BURLINGTON NORTHERN AND SANTE FE R		07/02/2017	SINKING FUND REDEMPTION		40,960	40,960	42,447	41,032	0	(72)	0	(72)	0	40,960	0	0	0	2,353	07/02/2018
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
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/11/2017	VARIOUS		196,300	260,000	260,000	260,000	0	0	0	0	0	260,000	0	(63,700)	(63,700)	26,141	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYSTEMS INC		04/03/2017	CALLED BONDS at 100.000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	12,449	08/15/2018
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
126379-AA-4	CSMC_07-4 1A1		12/25/2017	MBS PAYDOWN		1,168,460	1,161,716	1,161,098	1,157,183	0	11,278	0	11,278	0	1,168,460	0	0	0	6,094	06/25/2037
126379-BM-7	CSMC_07-4 1A9		12/25/2017	MBS PAYDOWN		195,755	193,737	161,770	155,145	0	40,610	0	40,610	0	195,755	0	0	0	25,616	06/25/2037
12646R-AB-1	CST BRANDS INC		07/28/2017	CALLED BONDS at 102.116		1,123,275	1,100,000	1,135,750	1,126,036	0	(2,761)	0	(2,761)	0	1,123,275	0	0	0	71,702	05/01/2023
126650-BP-4	CVS PASS-THROUGH TRUST		12/10/2017	SINKING FUND REDEMPTION		20,744	20,744	19,423	20,659	0	85	0	85	0	20,744	0	0	0	684	12/10/2028
12666B-AD-7	CWL_06-22 2A3		12/25/2017	MBS PAYDOWN		7,131,862	7,131,866	7,131,865	6,931,830	0	200,033	0	200,033	0	7,131,862	0	0	0	21,795	01/25/2034
12667F-HK-4	CWALT_04-9T1 A2		12/25/2017	MBS PAYDOWN		10,752	10,752	10,739	10,732	0	20	0	20	0	10,752	0	0	0	75	07/25/2034
12667F-ZQ-1	CWALT_04-29CB A10		12/25/2017	MBS PAYDOWN		150,551	150,551	150,622	149,849	0	702	0	702	0	150,551	0	0	0	690	01/25/2035
12667G-GA-5	CWALT_05-19CB A2		12/25/2017	MBS PAYDOWN		50,202	50,202	50,884	49,377	0	825	0	825	0	50,202	0	0	0	4,295	06/25/2035
12667G-L7-6	CWALT_05-27 1A1		12/01/2017	MBS PAYDOWN		52,016	53,427	53,393	51,648	0	368	0	368	0	52,016	0	0	0	231	08/25/2035
12667G-LD-3	CWALT_05-23CB A3		12/25/2017	MBS PAYDOWN		36,678	36,678	38,140	36,014	0	665	0	665	0	36,678	0	0	0	3,329	07/25/2035
12667G-Y9-8	CWALT_05-38		12/01/2017	MBS PAYDOWN		33,892	33,892	32,749	0	0	104	0	104	0	33,892	0	0	0	161	09/25/2035
12667H-AD-3	CWL_06-20 2A3		12/25/2017	MBS PAYDOWN		363,149	363,149	352,595	0	0	1,596	0	1,596	0	363,149	0	0	0	1,500	04/25/2047
12668A-KU-8	CWALT_05-53T2 2A6		12/25/2017	MBS PAYDOWN		379,972	444,923	401,851	368,139	0	11,833	0	11,833	0	379,972	0	0	0	2,962	11/25/2035
12668A-NB-7	CWALT_05-55CB 2A4		12/25/2017	MBS PAYDOWN		48,809	54,455	54,965	45,065	0	3,744	0	3,744	0	48,809	0	0	0	4,674	11/25/2035
12668B-CH-4	CWALT_05-77T1 1A3		12/25/2017	MBS PAYDOWN		615,453	679,075	425,010	605,266	0	10,188	0	10,188	0	615,453	0	0	0	3,491	02/25/2036
12668B-CJ-0	CWALT_05-77T1 1A4		12/25/2017	MBS PAYDOWN		94,685	104,473	105,248	93,233	0	1,452	0	1,452	0	94,685	0	0	0	12,836	02/25/2036
12668B-XG-3	CWALT_06-12CB A11		12/25/2017	MBS PAYDOWN		27,658	35,621	35,888	27,723	0	(65)	0	(65)	0	27,658	0	0	0	4,075	05/25/2036
126694-2B-3	CWHL_06-10 1A5		12/25/2017	MBS PAYDOWN		118,576	141,348	141,525	113,571	0	5,004	0	5,004	0	118,576	0	0	0	18,831	05/25/2036
126694-M7-0	CWHL_06-0A5 1A2		12/25/2017	MBS PAYDOWN		154,994	178,747	24,224	5,219	0	149,776	0	149,776	0	154,994	0	0	0	475	04/25/2046
12669E-EH-5	CWHL_03-15 1A2		12/25/2017	MBS PAYDOWN		209,750	209,750	214,709	205,551	0	4,199	0	4,199	0	209,750	0	0	0	10,744	06/25/2018
12669F-XP-3	CWHL_04-7 5A1		09/25/2017	MBS PAYDOWN		24,908	24,908	24,908	24,385	0	523	0	523	0	24,908	0	0	0	189	05/25/2034
12669G-AJ-0	CWHL_04-21 A3		12/01/2017	MBS PAYDOWN		231,465	231,465	241,511	232,186	0	(721)	0	(721)	0	231,465	0	0	0	6,839	11/25/2034
12669G-HY-0	CWHL_04-29 1A1		12/25/2017	MBS PAYDOWN		109,850	109,850	109,850	109,850	0	0	0	0	0	109,850	0	0	0	932	02/25/2035
12669G-UX-7	CWHL_05-11 6A1		12/25/2017	MBS PAYDOWN		3,414	3,414	3,224	3,371	0	43	0	43	0	3,414	0	0	0	29	03/25/2035
14170T-AB-7	CAREFUSION CORP		06/19/2017	CALLED BONDS at 100.767		2,519,175	2,500,000	2,571,325	2,522,597	0	(3,422)	0	(3,422)	0	2,519,175	0	0	0	356,363	08/01/2019
141781-BC-7	CARGILL INC		05/08/2017	CORPORATE ACTION		10,334,200	10,000,000	10,022,450	10,020,714	0	(162)	0	(162)	0	10,020,552	0	313,648	313,648	212,972	11/01/2042
14912L-3K-5	CATERPILLAR FINANC MTN		09/01/2017	MATURITY		700,000	700,000	659,518	695,969	0	4,031	0	4,031	0	700,000	0	0	0	40,950	09/01/2017
151020-AK-0	CELGENE CORP		12/11/2017	CALLED BONDS at 100.000		870,000	870,000	868,190	869,394	0	606	0	606	0	870,000	0	0	0	29,892	08/15/2018
156700-AL-0	CENTURYTEL INC		04/01/2017	MATURITY		2,500,000	2,500,000	2,579,869	2,503,685	0	(3,685)	0	(3,685)	0	2,500,000	0	0	0	75,000	04/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161546-JH-0	CFAB_04-2 1A5		12/01/2017	MBS PAYDOWN		409,716	409,716	400,701	409,445	272	0	0	272	0	409,716	0	0	0	11,231	02/25/2035
161571-BT-0	CHAIT_07-A3 A3		02/15/2017	MBS PAYDOWN		780,000	780,000	627,328	776,842	3,158	0	0	3,158	0	780,000	0	0	0	6,799	04/15/2019
16165M-AD-0	CFLX_06-2 A2B		12/25/2017	MBS PAYDOWN		117,721	136,192	135,221	116,408	1,313	0	0	1,313	0	117,721	0	0	0	933	09/25/2036
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
17305E-DY-8	CCCIT_07-A8 A8		09/20/2017	MBS PAYDOWN		2,215,000	2,215,000	1,797,934	2,167,930	47,070	0	0	47,070	0	2,215,000	0	0	0	125,148	09/20/2019
17307G-E8-7	CMLTI_05-8 1A4A		12/01/2017	MBS PAYDOWN		231,857	239,983	175,769	227,468	4,389	0	0	4,389	0	231,857	0	0	0	3,920	10/25/2035
17307G-EY-0	CMLTI_04-1 1A3 144A		12/25/2017	MBS PAYDOWN		3,215	3,215	3,342	3,202	14	0	0	14	0	3,215	0	0	0	240	02/25/2031
17307G-Y7-7	CMLTI_05-12 2A2 144A		12/25/2017	MBS PAYDOWN		64,184	69,093	61,421	57,215	6,970	0	0	6,970	0	64,184	0	0	0	14,519	08/25/2035
17311Q-BK-5	CGCMT_07-C6		06/01/2017	MBS PAYDOWN		805,000	805,000	831,886	811,443	(6,443)	0	0	(6,443)	0	805,000	0	0	0	14,328	12/10/2049
17311Y-AB-9	CBASS_07-CB3 A2		12/01/2017	VARIOUS		882,809	882,809	882,791	875,930	6,878	0	0	6,878	0	882,809	0	0	0	5,224	03/25/2037
17312E-AD-8	CMLTI_07-AMC3 A2C		12/25/2017	MBS PAYDOWN		6,965,354	6,965,354	6,965,354	6,846,741	118,613	0	0	118,613	0	6,965,354	0	0	0	32,394	03/25/2037
184496-AJ-6	CLEAN HARBORS INC		08/01/2017	CALLED BONDS at 100.000		126,000	126,000	126,000	126,000	0	0	0	0	0	126,000	0	0	0	6,991	08/01/2020
190749-AG-6	CWCI_06-C1 IO		12/01/2017	VARIOUS		0	0	18,085	3,370	0	(3,370)	0	(3,370)	0	0	0	0	0	3,832	08/15/2048
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
202795-HS-2	COMMONWEALTH EDISON CO		09/15/2017	MATURITY		150,000	150,000	126,320	147,409	2,591	0	0	2,591	0	150,000	0	0	0	9,225	09/15/2017
20605P-AE-1	CONCHO RESOURCES INC		10/13/2017	CALLED BONDS at 101.870		1,528,050	1,500,000	1,556,250	1,534,403	(6,353)	0	0	(6,353)	0	1,528,050	0	0	0	98,450	04/01/2023
20825C-AR-5	CONOCOPHILLIPS		08/01/2017	CALLED BONDS at 105.861		5,283,458	5,200,000	5,549,917	5,315,877	(32,419)	0	0	(32,419)	0	5,283,458	0	0	0	512,358	02/01/2019
210805-DD-6	CONTINENTAL AIRLINES INC		10/02/2017	SINKING FUND REDEMPTION		524,155	524,155	575,260	527,417	(3,262)	0	0	(3,262)	0	524,155	0	0	0	28,262	04/02/2021
210805-DH-7	CONTINENTAL AIRLINES INC		12/15/2017	SINKING FUND REDEMPTION		190,328	190,328	201,272	191,307	(979)	0	0	(979)	0	190,328	0	0	0	9,160	06/15/2021
212168-AA-6	CONTINENTAL WIND LLC		08/31/2017	VARIOUS		713,292	713,292	716,380	713,456	0	(164)	0	(164)	0	713,292	0	0	0	31,533	02/28/2033
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
224044-BT-3	COX COMMUNICATIONS INC 144A		08/11/2017	CORPORATE ACTION		5,028,534	4,200,000	3,924,606	3,952,232	0	2,972	0	2,972	0	3,955,203	0	1,073,331	1,073,331	202,708	06/01/2038
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
22540A-7C-6	CSFB_01-HE17 AIO		12/25/2017	INTEREST ONLY PAYMENT		0	0	7,765	0	0	0	0	0	0	0	0	0	0	3,817	01/25/2032
22540V-KN-1	CSFB_01-28 1A2		12/25/2017	INTEREST ONLY PAYMENT		0	0	4,908	0	0	0	0	0	0	0	0	0	0	5,844	11/25/2031
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	493,548	06/15/2039
225458-2C-1	CSFB_05-8 4A1		12/01/2017	MBS PAYDOWN		206,175	233,574	237,096	208,673	0	(2,498)	0	(2,498)	0	206,175	0	0	0	7,242	09/25/2035
225458-2D-9	CSFB_05-8 5A1		12/25/2017	MBS PAYDOWN		48,166	52,612	53,031	46,095	2,070	0	0	2,070	0	48,166	0	0	0	4,613	09/25/2035
225458-5U-8	CSFB_05-9 4A1		12/25/2017	MBS PAYDOWN		43,389	44,130	45,316	41,173	2,217	0	0	2,217	0	43,389	0	0	0	3,147	10/25/2035
225458-PN-2	CSFB_05-4 2A1		12/25/2017	MBS PAYDOWN		18,689	18,998	18,765	18,318	372	0	0	372	0	18,689	0	0	0	138	06/25/2035
225458-X4-5	CSFB_05-8 2A1		12/01/2017	MBS PAYDOWN		1,606,357	1,606,357	1,603,345	1,604,517	1,840	0	0	1,840	0	1,606,357	0	0	0	57,435	09/25/2035
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
22546B-AH-3	CSFBMS_07-C5 AM		12/01/2017	MBS PAYDOWN		2,593,309	2,593,309	1,075,430	2,379,965	213,344	0	0	213,344	0	2,593,309	0	0	0	120,900	09/15/2040
225470-FM-0	CSFB_05-10 10A3		11/01/2017	MBS PAYDOWN		40,046	64,473	57,381	40,559	(513)	0	0	(513)	0	40,046	0	0	0	1,912	11/25/2035
225470-RU-9	CSFB_05-12 3A1		11/01/2017	MBS PAYDOWN		148,132	199,771	128,296	151,427	3,295	0	0	3,295	0	148,132	0	0	0	6,828	01/25/2036
225470-SE-4	CSFB_05-12 DX2		12/01/2017	VARIOUS		0	0	30,228	5,117	5,117	0	0	5,117	0	0	0	0	0	7,440	01/25/2036
225470-UJ-0	CSMC_06-1 1A2		12/25/2017	MBS PAYDOWN		184,612	192,634	152,542	175,808	8,803	0	0	8,803	0	184,612	0	0	0	26,952	02/25/2036
225470-WF-6	CSMC_06-1 DX		12/01/2017	VARIOUS		0	0	106,734	27,451	27,451	0	0	27,451	0	0	0	0	0	20,494	02/25/2036
22944B-AV-0	CSMC_07-5 3A2		12/25/2017	MBS PAYDOWN		45,798	45,798	41,980	44,676	1,121	0	0	1,121	0	45,798	0	0	0	5,472	08/25/2037
23305W-AA-1	DBRR_11-C32		04/01/2017	VARIOUS		2,429,894	2,429,894	2,521,015	2,444,837	14,943	0	0	14,943	0	2,429,894	0	0	0	29,154	06/17/2049
23331A-BD-0	D R HORTON INC		05/15/2017	MATURITY		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	9,381	05/15/2017
237194-AH-8	DARDEN RESTAURANTS INC		02/02/2017	SEAPORT GROUP		9,912,395	8,500,000	9,984,448	9,840,292	3,347	0	0	3,347	0	9,836,945	0	75,450	75,450	174,722	10/15/2037
24422E-QZ-5	JOHN DEERE CAPITAL MTN		09/18/2017	MATURITY		2,000,000	2,000,000	2,000,320	2,000,042	0	(42)	0	(42)	0	2,000,000	0	0	0	56,000	09/18/2017
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON		11/14/2017	SINKING FUND REDEMPTION		19,031	19,031	19,031	19,031	0	0	0	0	0	19,031	0	0	0	547	11/14/2034
250847-ED-8	DETROIT EDISON CO		08/16/2017	CALLED BONDS at 100.000		3,000,000	3,000,000	2,996,150	2,999,310	690	0	0	690	0	3,000,000	0	0	0	213,430	06/15/2018
251510-JM-6	DBALT_05-5 1AIO		12/01/2017	INTEREST ONLY PAYMENT		0	0	121,291	0	0	0	0	0	0	0	0	0	0	24,957	11/25/2035
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM		08/16/2017	BANK OF AMERICA SECURITIES LLC		1,022,450	1,000,000	999,750	999,797	0	52	0	52	0	999,849	0	22,601	22,601	25,133	06/01/2019
25468P-CB-0	WALT DISNEY COMPANY (THE)		12/15/2017	MATURITY		2,500,000	2,500,000	2,988,675	2,577,983	0	(77,983)	0	(77,983)	0	2,500,000	0	0	0	146,875	12/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25755T-AH-3	DPABS_17-1A		10/25/2017	MBS PAYDOWN		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	13	07/25/2047
257867-BB-6	RR DONNELLEY & SONS CO		12/12/2017	GOLDMAN SACHS & CO		638,763	685,000	685,000	685,000	0	0	0	0	0	685,000	0	(46,238)	(46,238)	49,434	04/01/2024
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC		07/06/2017	CALLED BONDS at 102.804		1,461,879	1,422,000	1,785,808	1,509,429	0	(47,550)	0	(47,550)	0	1,461,879	0	0	0	85,021	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP INC		06/19/2017	CORPORATE ACTION		5,241,504	3,587,000	5,343,107	5,158,787	0	(21,332)	0	(21,332)	0	5,137,456	0	104,048	104,048	169,247	05/01/2038
26224H-AC-1	DRUGC_2017-1A		10/15/2017	MBS PAYDOWN		475,907	475,907	475,907	0	0	0	0	0	0	475,907	0	0	0	2,735	04/15/2027
26860#-AA-8	EIF PIO PICO LLC		12/31/2017	SINKING FUND REDEMPTION		96,286	96,286	96,286	96,286	0	0	0	0	0	96,286	0	0	0	3,967	12/31/2041
26882P-BE-1	ERAC USA FINANCE COMPANY 144A		05/16/2017	VARIOUS		27,416,320	22,000,000	22,983,391	22,885,068	0	(6,495)	0	(6,495)	0	22,878,573	0	4,537,747	4,537,747	824,444	10/15/2037
291011-AW-4	EMERSON ELECTRIC CO		10/15/2017	MATURITY		1,000,000	1,000,000	1,133,370	1,017,739	0	(17,739)	0	(17,739)	0	1,000,000	0	0	0	53,750	10/15/2017
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		12/30/2017	SINKING FUND REDEMPTION		252,215	252,215	252,215	252,215	0	0	0	0	0	252,215	0	0	0	7,765	06/30/2040
294751-DV-1	EQABS_04-1 M1		12/01/2017	MBS PAYDOWN		50,772	50,772	50,772	50,772	0	0	0	0	0	50,772	0	0	0	1,342	04/25/2034
294751-EZ-1	EQABS_04-3 M1		12/01/2017	MBS PAYDOWN		105,230	105,230	105,230	105,230	0	0	0	0	0	105,230	0	0	0	2,549	07/25/2034
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
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL		12/29/2017	SINKING FUND REDEMPTION		325,012	325,012	322,809	323,740	0	1,271	0	1,271	0	325,012	0	0	0	19,653	12/11/2021
30711X-AH-7	CAS_14-C02		12/25/2017	MBS PAYDOWN		167,443	167,443	151,801	163,301	0	4,142	0	4,142	0	167,443	0	0	0	6,208	05/25/2024
30711X-AK-0	CAS_14-C03		12/25/2017	MBS PAYDOWN		153,928	153,928	145,460	101,915	0	2,709	0	2,709	0	153,928	0	0	0	5,021	07/25/2024
30711X-AM-6	CAS_14-C03		12/25/2017	MBS PAYDOWN		227,595	227,595	238,291	0	0	(643)	0	(643)	0	227,595	0	0	0	5,589	07/25/2024
30711X-AT-1	CAS_2015_C01		12/25/2017	MBS PAYDOWN		1,984,718	1,984,718	2,074,845	1,176,902	0	(3,576)	0	(3,576)	0	1,984,718	0	0	0	42,165	02/25/2025
30711X-AV-6	CAS_2015-C01		12/25/2017	MBS PAYDOWN		128,781	128,781	137,157	0	0	(76)	0	(76)	0	128,781	0	0	0	1,584	02/25/2025
30711X-AX-2	CAS_2015-C02		12/25/2017	MBS PAYDOWN		918,659	918,659	886,624	901,700	0	16,960	0	16,960	0	918,659	0	0	0	23,093	05/25/2025
30711X-BF-0	CAS_15-C04		12/25/2017	MBS PAYDOWN		105,392	105,392	117,664	0	0	(557)	0	(557)	0	105,392	0	0	0	6,070	04/25/2028
3137G0-BK-4	STACR_14-DN3		12/25/2017	MBS PAYDOWN		690,060	690,060	699,303	278,710	0	5,456	0	5,456	0	690,060	0	0	0	22,373	08/25/2024
3137G0-CU-1	STACR_14-DN4		12/25/2017	MBS PAYDOWN		264,629	264,629	251,511	259,952	0	4,677	0	4,677	0	264,629	0	0	0	11,333	10/25/2024
31846L-AX-4	FAMLT_95-2 A4		12/20/2017	MBS PAYDOWN		292	292	292	291	0	1	0	1	0	292	0	0	0	1	03/20/2027
32051S-AA-7	FHAMS_06-RE2 A1		12/25/2017	MBS PAYDOWN		181,426	189,131	188,895	179,470	0	1,956	0	1,956	0	181,426	0	0	0	789	04/25/2035
33830J-AA-3	GUYS_17-1		10/25/2017	MBS PAYDOWN		625	625	625	0	0	0	0	0	0	625	0	0	0	9	07/25/2047
33912E-AB-3	FLEISCHMANNS VINEGAR CO INC - TL		08/30/2017	SINKING FUND REDEMPTION		2,493,750	2,493,750	2,468,813	2,470,250	0	23,500	0	23,500	0	2,493,750	0	0	0	166,242	10/03/2022
34347@-AA-7	FLOWCHEM LTD - TL		06/15/2017	SINKING FUND REDEMPTION		3,452,983	3,452,983	3,378,393	3,403,977	0	49,006	0	49,006	0	3,452,983	0	0	0	108,662	12/06/2018
350910-AN-5	FTST_06-4TS		12/11/2017	VARIOUS		5,634,801	5,250,195	6,009,832	5,774,234	0	(107,105)	0	(107,105)	0	5,667,129	0	(32,327)	(32,327)	282,233	12/13/2028
35906A-AT-5	FRONTIER COMMUNICATIONS CORP		06/23/2017	CORPORATE ACTION		159,375	150,000	150,000	150,000	0	0	0	0	0	150,000	0	9,375	9,375	10,391	09/15/2020
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		06/16/2017	CREDIT SUISSE SECURITIES (USA) LLC		169,200	180,000	180,000	180,000	0	0	0	0	0	180,000	0	(10,800)	(10,800)	14,490	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		11/03/2017	VARIOUS		289,350	360,000	360,000	360,000	0	291	27,241	(26,950)	0	333,050	0	(43,700)	(43,700)	45,320	09/15/2025
36228F-AP-1	GSMPS_98-4 A 144A		12/01/2017	MBS PAYDOWN		5,297	5,297	5,461	5,312	0	(15)	0	(15)	0	5,297	0	0	0	151	12/19/2026
36228F-CG-9	GSMPS_99-2 A 144A		12/01/2017	MBS PAYDOWN		10,116	10,970	11,078	10,263	0	(147)	0	(147)	0	10,116	0	0	0	513	09/19/2027
36228F-YZ-3	GSR_03-13 1A2		12/01/2017	MBS PAYDOWN		52,824	52,824	51,594	52,662	0	162	0	162	0	52,824	0	0	0	998	10/25/2033
362320-BA-0	GTE CORP		12/15/2017	CORPORATE ACTION		2,068,000	2,000,000	2,247,620	2,156,812	0	(9,616)	0	(9,616)	0	2,147,196	0	(79,196)	(79,196)	161,933	04/15/2028
362341-LL-1	GSMPS_05-RP3 1AF 144A		12/25/2017	MBS PAYDOWN		47,151	47,151	47,100	47,032	0	119	0	119	0	47,151	0	0	0	358	09/25/2035
362341-S5-9	GSR_05-9F 2A4		07/01/2017	VARIOUS		103,948	104,178	83,213	93,407	0	10,541	0	10,541	0	103,948	0	0	0	2,641	01/25/2036
36242D-T5-2	GSMPS_05-RP2 1AF 144A		12/25/2017	MBS PAYDOWN		238,046	238,046	238,046	238,046	0	0	0	0	0	238,046	0	0	0	1,578	03/25/2035
36246L-AE-1	GSMS_07-GG10 A4		05/01/2017	MBS PAYDOWN		4,147,872	4,147,872	2,815,492	4,076,481	0	71,391	0	71,391	0	4,147,872	0	0	0	55,063	08/10/2045
36298X-AA-0	GSMPS_06-RP2 1AF1 144A		12/25/2017	MBS PAYDOWN		375,448	405,718	405,401	369,508	0	5,940	0	5,940	0	375,448	0	0	0	2,120	04/25/2036
37045V-AE-0	GENERAL MOTORS CO		08/02/2017	AMHERST PIERPONT		1,613,730	1,500,000	1,668,750	1,635,970	0	(10,879)	0	(10,879)	0	1,625,090	0	(11,360)	(11,360)	61,953	10/02/2023
373334-JW-2	GEORGIA POWER CO		06/27/2017	SUNTRUST		572,017	550,000	561,314	560,483	0	(119)	0	(119)	0	560,364	0	11,652	11,652	18,723	03/15/2042
37934E-AC-6	GFT_98-1 A3 144A		07/27/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	44,180	06/10/2020
38144L-AB-6	GOLDMAN SACHS GROUP INC		09/01/2017	MATURITY		1,000,000	1,000,000	1,117,580	1,014,225	0	(14,225)	0	(14,225)	0	1,000,000	0	0	0	62,500	09/01/2017
39121J-AG-5	GREAT RIVER ENERGY 144A		07/01/2017	SINKING FUND REDEMPTION		298,100	298,100	396,659	299,063	0	(963)	0	(963)	0	298,100	0	0	0	21,562	07/01/2038
39265*-AG-3	GREEN BAY PACKAGING INC PRVT		11/15/2017	SINKING FUND REDEMPTION		636,364	636,364	635,982	635,135	0	1,229	0	1,229	0	636,364	0	0	0	31,755	11/15/2019
39539G-AB-8	GPMF_06-OH1 A2		12/25/2017	MBS PAYDOWN		6,849	12,440	11,329	4,227	0	1,183	0	1,183	0	6,849	0	0	0	73	01/25/2037
404478-AD-7	HMSHOST CORP		05/09/2017	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	286,500	05/09/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				CALLED BONDS at 102.806																
406216-AX-9	HALLIBURTON COMPANY		03/15/2017			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
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
				CALLED BONDS at 101.666																
444859-AU-6	HUMANA INC.		12/29/2017			14,591,635	14,500,000	15,351,868	14,740,749	0	(149,114)	0	(149,114)	0	14,591,635	0	0	0	1,570,210	08/01/2018
45254N-HS-9	IMM_04-4 1A1		12/25/2017	MBS PAYDOWN		36,858	36,858	36,858	36,858	0	0	0	0	0	36,858	0	0	0	309	09/25/2034
45660L-SP-5	RAST_05-A8CB A1		12/25/2017	MBS PAYDOWN		101,794	104,871	84,425	100,451	0	1,343	0	1,343	0	101,794	0	0	0	484	07/25/2035
45660N-D2-8	RAST_04-A2 2A1		12/25/2017	MBS PAYDOWN		13,521	13,521	13,521	13,521	0	0	0	0	0	13,521	0	0	0	114	05/25/2034
45660N-UU-7	RAST_03-A11 A2		12/25/2017	MBS PAYDOWN		22,780	22,780	22,759	22,735	0	45	0	45	0	22,780	0	0	0	104	11/25/2033
45661K-AU-4	INDX_06-AR11 5A1		12/01/2017	MBS PAYDOWN		46,535	63,137	63,354	46,402	0	133	0	133	0	46,535	0	0	0	1,163	06/25/2036
459200-GJ-4	IBM CORP		09/14/2017	MATURITY		1,950,000	1,950,000	2,017,077	1,956,552	0	(6,552)	0	(6,552)	0	1,950,000	0	0	0	111,150	09/14/2017
46187B-AA-1	IHSFR_17-SFR2		12/17/2017	MBS PAYDOWN		20,894	20,894	20,894	0	0	0	0	0	0	20,894	0	0	0	46	12/17/2036
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM 144A		10/31/2017	VARIOUS		236,176	236,176	236,176	236,176	0	0	0	0	0	236,176	0	0	0	10,805	10/31/2027
466247-K7-7	JPMMT_06-A2 5A1		12/01/2017	MBS PAYDOWN		15,097	15,097	10,993	14,594	0	503	0	503	0	15,097	0	0	0	221	11/25/2033
46629B-AB-5	JPMAC_06-CW2 AF2		12/01/2017	MBS PAYDOWN		98,318	98,318	98,317	96,874	0	1,444	0	1,444	0	98,318	0	0	0	1,455	08/25/2036
46629B-AR-0	JPMAC_06-CW2 AV4		12/14/2017	VARIOUS		3,434,216	3,462,056	3,462,056	3,423,365	0	31,694	0	31,694	0	3,455,059	0	(20,843)	(20,843)	37,463	08/25/2036
46629P-AE-8	JPMCC_06-LDP9 AM		12/01/2017	MBS PAYDOWN		7,718,998	7,718,998	7,757,437	7,719,089	0	(92)	0	(92)	0	7,718,998	0	0	0	169,464	05/15/2047
46629Q-AD-8	JPMAC_06-CH2 AF3		12/01/2017	MBS PAYDOWN		818,664	818,664	818,656	814,459	0	4,205	0	4,205	0	818,664	0	0	0	8,961	10/25/2036
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
46630L-AD-6	JPMAC_07-CH1 AF3		06/01/2017	MBS PAYDOWN		3,270,165	3,270,165	2,919,421	3,223,701	0	46,464	0	46,464	0	3,270,165	0	0	0	42,753	11/25/2036
46631Q-AD-4	JPMCC_07-CB20		06/01/2017	MBS PAYDOWN		1,744,375	1,744,375	1,830,026	1,776,416	0	(32,041)	0	(32,041)	0	1,744,375	0	0	0	41,736	02/12/2051
46643R-AA-4	JPMCC_14-FL6		12/15/2017	MBS PAYDOWN		2,809,590	2,809,590	2,811,346	0	0	(346)	0	(346)	0	2,809,590	0	0	0	18,589	11/15/2031
46644P-AE-9	JPMCC_15-FL7		12/15/2017	MBS PAYDOWN		761,266	761,266	761,237	0	0	(365)	0	(365)	0	761,266	0	0	0	15,280	05/15/2028
46648H-AZ-6	JPMMT_17-2		12/01/2017	MBS PAYDOWN		2,538	2,538	2,531	0	0	0	0	0	0	2,538	0	0	0	31	05/25/2047
476556-CW-3	JERSEY CENTRAL POWER & LIGHT CO		06/01/2017	MATURITY		2,000,000	2,000,000	1,992,775	1,999,612	0	388	0	388	0	2,000,000	0	0	0	56,500	06/01/2017
				MORGAN STANLEY & CO.																
478160-BJ-2	JOHNSON & JOHNSON		03/23/2017	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
				SINKING FUND REDEMPTION																
481218-AC-5	JRD HOLDINGS LLC		03/27/2017			20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	347	03/27/2021
				MORGAN KEEGAN RAYMOND																
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		12/06/2017	JAMES		1,125,785	1,090,000	1,137,513	1,131,479	0	(6,998)	0	(6,998)	0	1,124,482	0	1,303	1,303	45,250	04/01/2022
				SINKING FUND REDEMPTION																
492390-AB-4	ANADARKO PETROLEUM CORP PRVT		01/30/2017			942,035	942,035	942,035	942,035	0	0	0	0	0	942,035	0	0	0	31,652	01/30/2020
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
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		12/30/2017	VARIOUS		50,847	50,847	47,380	50,683	0	164	0	164	0	50,847	0	0	0	1,791	03/30/2021
50075N-AS-3	KRAFT FOODS INC		08/11/2017	MATURITY		150,000	150,000	130,055	148,091	0	1,909	0	1,909	0	150,000	0	0	0	9,750	08/11/2017
				J.P. MORGAN SECURITIES,																
501044-CR-0	KROGER CO		06/21/2017	INC.		1,044,310	1,000,000	1,143,040	1,137,383	0	(1,576)	0	(1,576)	0	1,135,808	0	(91,498)	(91,498)	34,861	04/15/2042
50180J-AF-2	LBUBS_07-C2 AM		04/11/2017	MBS PAYDOWN		5,000,000	5,000,000	4,916,797	4,994,114	0	5,886	0	5,886	0	5,000,000	0	0	0	73,064	02/15/2040
				SINKING FUND REDEMPTION																
50706U-AB-1	LAGO RESORT & CASINO LLC - TL		12/27/2017			7,500	7,500	7,350	7,456	0	44	0	44	0	7,500	0	0	0	854	03/07/2022
				CALLED BONDS at 100.000																
521865-AU-9	LEAR CORPORATION		09/18/2017			1,290,000	1,290,000	1,305,681	1,300,816	0	(10,816)	0	(10,816)	0	1,290,000	0	0	0	115,781	01/15/2023
52520N-AG-6	LMT_06-6 2A2		12/25/2017	INTEREST ONLY PAYMENT		0	0	18,795	7,793	0	(7,793)	0	(7,793)	0	0	0	0	0	11,360	10/25/2036
52521F-AE-7	LMT_07-1 2A2		12/25/2017	INTEREST ONLY PAYMENT		0	0	60,004	21,116	0	(21,116)	0	(21,116)	0	0	0	0	0	37,574	02/25/2037
52521J-AP-4	LMT_07-3 1A5		10/25/2017	INTEREST ONLY PAYMENT		0	0	0	58	0	(58)	0	(58)	0	0	0	0	0	20	03/25/2037
				CALLED BONDS at 100.000																
526057-BJ-2	LENNAR CORPORATION		11/10/2017			165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	8,382	12/15/2017
53688T-AA-2	LFRF-2015-1		10/30/2017	VARIOUS		298,992	298,992	298,992	298,992	0	0	0	0	0	298,992	0	0	0	7,511	10/30/2027
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
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
576434-2J-2	MALT_06-2 2A2		12/25/2017	VARIOUS		0	0	34,764	14,611	0	(14,611)	0	(14,611)	0	0	0	0	0	33,798	03/25/2036
576434-F5-8	MALT_05-1 30X1		12/01/2017	VARIOUS		0	0	67,249	21,739	0	(21,739)	0	(21,739)	0	0	0	0	0	9,894	02/25/2035
				BANK OF AMERICA																
58013M-ER-1	MCDONALDS CORP		12/15/2017	SECURITIES LLC		9,651,500	10,000,000	9,834,600	9,846,369	0	3,400	0	3,400	0	9,849,769	0	(198,269)	(198,269)	410,833	05/01/2043
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
				CALLED BONDS at 102.148																
589497-AA-4	MEREY SWEENEY L.P. 144A		05/12/2017			358,090	350,560	388,210	358,863	0	(774)	0	(774)	0	358,090	0	0	0	39,395	12/18/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59020U-AR-6	MLCC_04-A A1		08/10/2017	VARIOUS		137,350	140,354	140,372	140,354	0	41	0	41	0	140,396	0	(3,046)	(3,046)	1,171	04/25/2029
59020U-BU-8	MLCC_04-B A1		12/25/2017	MBS PAYDOWN		15,031	15,031	15,031	15,031	0	0	0	0	0	15,031	0	0	0	119	05/25/2029
59020U-GF-6	MLCC_04-D A1		12/25/2017	MBS PAYDOWN		23,748	23,748	23,748	23,748	0	0	0	0	0	23,748	0	0	0	172	09/25/2029
59020U-04-0	MLMI_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
617446-AJ-0	MORGANITE INDUSTRIES PRVT		12/19/2017	MATURITY		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	287,640	12/19/2017
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
617734-AC-2	MORONGO BAND OF MISSION 144A		04/06/2017	VARIOUS		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	96,509	03/01/2018
61915R-BC-9	MHL_05-AR1 1A2		12/25/2017	MBS PAYDOWN		35,078	52,049	51,791	29,485	0	5,593	0	5,593	0	35,078	0	0	0	447	11/25/2035
61975F-AA-7	MOTEL_17-MLT6		12/15/2017	MBS PAYDOWN		60,334	60,334	60,334	0	0	0	0	0	0	60,334	0	0	0	241	08/15/2034
64066*-AA-5	NEPHRON PHARMACEUTICALS CORP		08/11/2017	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	107,360	08/07/2019
64952W-BK-8	NEW YORK LIFE GLOBAL FUNDING		10/30/2017	MATURITY		1,750,000	1,750,000	1,746,798	1,749,454	0	546	0	546	0	1,750,000	0	0	0	22,750	10/30/2017
655844-AV-0	NORFOLK SOUTHERN CORPORATION		11/16/2017	VARIOUS		23,196,886	20,000,000	18,505,094	18,509,197	0	270	0	270	0	18,509,467	0	4,687,419	4,687,419	1,277,312	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP		08/15/2017	CORPORATE ACTION		2,235,894	2,000,000	2,236,300	2,235,944	0	(54)	0	(54)	0	2,235,890	0	4	4	87,333	05/23/2111
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		12/15/2017	SINKING FUND REDEMPTION		136,667	136,667	136,667	136,667	0	0	0	0	0	136,667	0	0	0	3,157	12/15/2046
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
67773#-AE-0	OHIO VALLEY ELECTRIC CORP PRVT		12/15/2017	SINKING FUND REDEMPTION		113,201	113,201	113,201	113,201	0	0	0	0	0	113,201	0	0	0	5,033	12/15/2025
67773#-AF-7	OHIO VALLEY ELECTRIC CORP PRVT		12/15/2017	SINKING FUND REDEMPTION		28,509	28,509	28,509	28,509	0	0	0	0	0	28,509	0	0	0	1,268	12/15/2025
67773#-AG-5	OHIO VALLEY ELECTRIC CORP PRVT		12/15/2017	SINKING FUND REDEMPTION		28,735	28,735	28,735	28,735	0	0	0	0	0	28,735	0	0	0	1,278	12/15/2025
68383N-CE-1	OPMAC_05-4 1A2		12/25/2017	MBS PAYDOWN		38,422	38,422	38,422	36,370	0	0	0	0	0	38,422	0	0	0	279	11/25/2035
68383N-CZ-4	OPMAC_05-5		12/25/2017	MBS PAYDOWN		159,153	159,153	154,577	0	0	531	0	531	0	159,153	0	0	0	537	12/25/2035
68402B-AC-0	OOMLT_07-3 2A2		12/25/2017	MBS PAYDOWN		2,440,391	2,440,391	2,440,391	2,411,271	0	29,120	0	29,120	0	2,440,391	0	0	0	8,648	04/25/2037
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
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP		08/17/2017	J.P. MORGAN SECURITIES, INC.		8,943,200	10,000,000	9,973,400	9,975,507	0	280	0	280	0	9,975,787	0	(1,032,587)	(1,032,587)	315,292	06/15/2044
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		12/14/2017	MORGAN KEEGAN RAYMOND JAMES		1,738,090	1,790,000	1,790,000	1,790,000	0	0	0	0	0	1,790,000	0	(51,910)	(51,910)	59,667	10/01/2026
74922C-AA-1	RAITF_17-FL8		12/15/2017	MBS PAYDOWN		14,161	14,161	14,161	0	0	0	0	0	0	14,161	0	0	0	13	12/15/2037
74922R-AH-3	RALI_06-QS18 2A1		12/25/2017	VARIOUS		69,901	101,615	55,906	68,544	0	1,357	0	1,357	0	69,901	0	0	0	708	12/25/2036
75114Y-AB-6	RALEYS INC - TL		12/27/2017	VARIOUS		998,267	986,754	985,752	986,941	0	(471)	0	(471)	0	986,470	0	11,797	11,797	55,921	05/18/2022
751151-AV-3	RALI_06-QS12 2A16		12/25/2017	INTEREST ONLY PAYMENT		0	0	33,503	8,839	0	(8,839)	0	(8,839)	0	0	0	0	0	33,901	09/25/2036
751155-AN-2	RALI_06-QS10 A13		12/25/2017	MBS PAYDOWN		45,050	79,231	59,239	44,549	0	501	0	501	0	45,050	0	0	0	635	08/25/2036
75116C-AA-4	RALI_07-QS6 A1		12/25/2017	MBS PAYDOWN		53,590	74,432	55,013	52,895	0	695	0	695	0	53,590	0	0	0	442	04/25/2037
75574T-AA-2	RCMT_17-FL1		12/25/2017	MBS PAYDOWN		844,878	844,878	844,878	0	0	0	0	0	0	844,878	0	0	0	3,660	05/25/2034
75886A-AG-3	REGENCY ENERGY PARTNERS LP		10/27/2017	CALLED BONDS at 100.000		500,000	500,000	490,000	492,683	0	7,317	0	7,317	0	500,000	0	0	0	42,167	04/15/2023
759748-AA-0	RENEWABLE POWER GENERATION LLC		09/30/2017	VARIOUS		295,013	295,013	295,013	295,013	0	0	0	0	0	295,013	0	0	0	13,606	03/31/2035
759950-GB-8	RAMC_05-4 M1		12/01/2017	MBS PAYDOWN		0	452,548	0	(1,369)	0	1,369	0	1,369	0	0	0	0	0	8,486	02/25/2036
760985-FC-0	RAMP_01-RS3 AII		12/25/2017	MBS PAYDOWN		35,368	35,368	35,368	35,345	0	23	0	23	0	35,368	0	0	0	338	10/25/2031
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
76110G-6V-8	RALI_03-QS5 A2		12/25/2017	MBS PAYDOWN		24,665	24,665	26,884	24,378	0	287	0	287	0	24,665	0	0	0	1,596	03/25/2018
76110H-CB-3	RALI_03-QS9 A2		12/25/2017	MBS PAYDOWN		93,621	98,892	98,013	93,896	0	(275)	0	(275)	0	93,621	0	0	0	404	05/25/2018
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
76110H-UT-4	RALI_04-QS8 A9		11/25/2017	MBS PAYDOWN		556,564	556,564	556,216	556,216	0	348	0	348	0	556,564	0	0	0	6,798	06/25/2034
761118-AV-0	RALI_05-QS9 A2		12/25/2017	MBS PAYDOWN		20,593	24,147	17,429	20,114	0	479	0	479	0	20,593	0	0	0	177	06/25/2035
761118-CX-4	RALI_05-QS10 3A1		12/25/2017	MBS PAYDOWN		120,506	138,922	104,697	118,733	0	1,773	0	1,773	0	120,506	0	0	0	610	08/25/2035
761118-QM-3	RALI_05-Q05 A1		12/01/2017	MBS PAYDOWN		154,541	174,599	175,172	150,990	0	3,551	0	3,551	0	154,541	0	0	0	1,425	01/25/2046
761118-VY-1	RALI_06-Q02 A1		12/25/2017	MBS PAYDOWN		80,333	80,333	80,333	78,167	0	2,166	0	2,166	0	80,333	0	0	0	471	02/25/2046
76111X-DZ-3	RFMSI_03-S20 1A9		05/01/2017	MBS PAYDOWN		1,781,678	1,781,678	1,764,549	1,773,181	0	8,496	0	8,496	0	1,781,678	0	0	0	38,213	12/25/2033
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
781172-AB-7	RUBY PIPELINE LLC		10/01/2017	SINKING FUND REDEMPTION		142,652	142,652	151,373	143,362	0	(710)	0	(710)	0	142,652	0	0	0	8,559	04/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78350L-AE-5	RYAN LLC - TL		07/26/2017	VARIOUS		1,850,000	1,850,000	1,822,250	1,828,101	0	21,899	0	21,899	0	1,850,000	0	0	0	69,150	08/07/2020
78387G-AM-5	AT&T INC		12/01/2017	CORPORATE ACTION		9,587,677	7,900,000	9,365,793	9,173,557	0	(44,716)	0	(44,716)	0	9,128,841	0	458,836	458,836	489,734	06/15/2034
78387G-AQ-6	AT&T INC		12/01/2017	CORPORATE ACTION		5,904,400	5,000,000	5,046,182	5,040,252	0	(1,204)	0	(1,204)	0	5,039,048	0	865,352	865,352	372,417	09/15/2034
78423X-AB-8	SH130 CONCESSION CO LLC		12/30/2017	VARIOUS		35,000	35,000	35,000	0	0	0	0	0	0	35,000	0	0	0	587	06/05/2020
78445X-AA-4	SLMA_10-1		12/25/2017	MBS PAYDOWN		4,712	4,712	4,714	4,711	0	1	0	1	0	4,712	0	0	0	32	03/25/2025
79546V-AJ-5	SALLY HOLDINGS LLC/SALLY CAPITAL I		07/06/2017	CALLED BONDS at 100.000		460,705	453,000	474,440	462,131	0	(1,426)	0	(1,426)	0	460,705	0	0	0	20,875	06/01/2022
79548K-XS-2	SBM_79-7H2 B3		12/01/2017	MBS PAYDOWN		0	39,732	38,419	(5,028)	0	5,028	0	5,028	0	0	0	0	0	1,902	07/25/2024
805564-NR-8	SAST_03-2 M1		12/25/2017	MBS PAYDOWN		173,986	173,986	173,986	173,986	0	0	0	0	0	173,986	0	0	0	940	06/25/2033
80557B-AC-8	SAST_07-3 2A2		12/25/2017	MBS PAYDOWN		4,650,015	4,650,015	4,565,734	4,595,309	0	54,707	0	54,707	0	4,650,015	0	0	0	18,787	09/25/2047
81683R-AN-4	SEMINOLE TRIBE OF FLORID 144A		10/02/2017	CALLED BONDS at 100.000		805,000	805,000	805,000	805,000	0	0	0	0	0	805,000	0	0	0	64,642	10/01/2020
81744F-DV-6	SEMT_04-9 A1		12/20/2017	MBS PAYDOWN		32,996	32,996	32,996	32,996	0	0	0	0	0	32,996	0	0	0	245	10/20/2034
820922-DF-6	SLB_T 3		11/01/2017	VARIOUS		31,220	31,220	29,814	30,858	0	362	0	362	0	31,220	0	0	0	1,175	10/01/2018
828807-CD-7	SIMON PROPERTY GROUP LP		06/26/2017	CALLED BONDS at 100.000		3,000,000	3,000,000	2,988,630	2,995,814	0	4,186	0	4,186	0	3,000,000	0	0	0	454,096	02/01/2020
82967N-AG-3	SIRIUS XM RADIO INC		09/01/2017	CALLED BONDS at 100.000		460,000	460,000	461,375	460,696	0	(696)	0	(696)	0	460,000	0	0	0	37,298	08/15/2022
82967N-AN-8	SIRIUS XM RADIO INC		08/04/2017	CALLED BONDS at 100.000		750,000	750,000	780,000	768,638	0	(18,638)	0	(18,638)	0	750,000	0	0	0	65,047	08/01/2021
83083V-AG-2	JAB WIRELESS INC - TL		12/27/2017	VARIOUS		43,701	43,701	42,827	36,932	0	230	0	230	0	43,701	0	0	0	2,248	03/26/2019
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
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2017	SINKING FUND REDEMPTION		296,155	296,155	305,599	194,905	0	(236)	0	(236)	0	296,155	0	0	0	7,959	06/30/2035
83612C-AD-1	SVHE_06-OPT5 2A3		12/25/2017	MBS PAYDOWN		1,559,112	1,559,112	1,559,112	1,536,124	0	22,988	0	22,988	0	1,559,112	0	0	0	4,998	07/25/2036
83612H-AC-2	SVHE_06-3 A3		12/25/2017	MBS PAYDOWN		1,300,531	1,300,531	1,300,531	1,271,007	0	29,525	0	29,525	0	1,300,531	0	0	0	4,496	11/25/2036
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
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC		11/15/2017	SINKING FUND REDEMPTION		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,723	11/15/2043
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
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
84755T-AC-1	SPECTRA ENERGY CAPITAL LLC		07/13/2017	CORPORATE ACTION		11,866,230	9,000,000	9,404,114	9,365,077	0	(4,265)	0	(4,265)	0	9,360,812	0	2,505,418	2,505,418	558,750	09/15/2038
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
858119-AV-2	STEEL DYNAMICS INC		10/13/2017	CALLED BONDS at 100.000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	6,354	08/15/2022
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		12/31/2017	VARIOUS		164,245	164,245	164,245	0	0	0	0	0	0	164,245	0	0	0	3,123	06/30/2047
86202*-AD-7	STONEHENGE CAPITAL FUND NORTH CARO		10/15/2017	VARIOUS		145,468	145,468	145,468	145,468	0	0	0	0	0	145,468	0	0	0	8,576	10/15/2020
86358H-SS-9	SAMI_03-C1 IF1		12/25/2017	MBS PAYDOWN		23,010	23,010	22,960	22,973	0	37	0	37	0	23,010	0	0	0	72	07/25/2032
86358R-TY-3	SASC_02-1A 1A3		07/01/2017	MBS PAYDOWN		62,328	62,328	62,231	60,329	0	1,999	0	1,999	0	62,328	0	0	0	1,176	02/25/2032
86359A-X7-3	SASC_03-29 5A2		11/01/2017	MBS PAYDOWN		39,218	39,218	30,066	38,685	0	533	0	533	0	39,218	0	0	0	812	09/25/2033
86359B-DM-0	SASC_03-35 3A2		12/01/2017	MBS PAYDOWN		113,463	113,463	123,064	110,019	0	3,444	0	3,444	0	113,463	0	0	0	15,143	12/25/2033
86359D-GL-5	SASC_05-10 5A2		12/25/2017	MBS PAYDOWN		321,786	321,786	338,478	308,895	0	12,891	0	12,891	0	321,786	0	0	0	26,543	12/25/2034
86359D-JN-8	SASC_05-14 1A3		12/25/2017	MBS PAYDOWN		125,505	134,525	128,429	122,132	0	3,373	0	3,373	0	125,505	0	0	0	10,650	07/25/2035
86359D-MZ-7	LXS_05-2 2A4		12/01/2017	MBS PAYDOWN		80,543	82,185	80,053	76,890	0	3,652	0	3,652	0	80,543	0	0	0	2,239	08/25/2035
86359D-US-4	LXS_05-5N 3A1B		12/01/2017	MBS PAYDOWN		256,032	256,032	256,032	255,146	0	886	0	886	0	256,032	0	0	0	1,299	11/25/2035
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
87284@-AB-8	TCFC LEASECO LLC - TL		12/28/2017	VARIOUS		115,837	115,837	117,239	115,957	0	(119)	0	(119)	0	115,837	0	0	0	2,077	04/28/2018
87612E-BF-2	TARGET CORPORATION		08/16/2017	VARIOUS		1,405,260	1,500,000	1,491,300	1,491,423	0	106	0	106	0	1,491,528	0	(86,268)	(86,268)	45,992	04/15/2046
87875U-AH-5	TECO FINANCE INC		11/01/2017	MATURITY		800,000	800,000	808,000	800,908	0	(908)	0	(908)	0	800,000	0	0	0	52,576	11/01/2017
880310-AA-8	TENASKA VIRGINA PARTNERS 144A		12/30/2017	VARIOUS		716,232	716,232	716,232	716,232	0	0	0	0	0	716,232	0	0	0	27,238	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		12/30/2017	VARIOUS		305,700	305,700	303,620	305,599	0	101	0	101	0	305,700	0	0	0	11,627	03/30/2023
88160Q-AL-7	TESORO LOGISTICS LP/TESORO LOGISTI		12/14/2017	CALLED BONDS at 102.390		1,347,449	1,316,000	1,372,590	1,355,417	0	(7,969)	0	(7,969)	0	1,347,449	0	0	0	124,000	10/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89307#-AA-7	TRANS BAY CABLE LLC		12/31/2017	VARIOUS		184,228	184,228	184,228	0	0	0	0	0	0	184,228	0	0	0	1,874	06/30/2047
90214G-AA-5	2014 ESA PROJECT COMPANY INC		12/31/2017	VARIOUS		34,670	34,670	34,670	34,670	0	0	0	0	0	34,670	0	0	0	1,214	03/31/2030
90269G-AC-5	UBSCM_12-C1		12/01/2017	MBS PAYDOWN		15,462	15,462	16,387	15,553	0	(91)	0	(91)	0	15,462	0	0	0	342	05/10/2045
906548-CJ-9	UNION ELECTRIC CO		12/15/2017	VARIOUS		5,503,923	5,470,000	5,399,544	5,405,013	0	578	0	578	0	5,405,591	0	98,332	98,332	153,116	09/15/2042
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P		05/12/2017	SINKING FUND REDEMPTION		13,734	13,734	13,734	13,734	0	0	0	0	0	13,734	0	0	0	185	05/12/2027
909214-BP-2	UNISYS CORPORATION		05/08/2017	CALLED BONDS at 100.000		66,000	66,000	66,000	66,000	0	0	0	0	0	66,000	0	0	0	3,881	08/15/2017
913017-BT-5	UNITED TECHNOLOGIES CORP		12/15/2017	VARIOUS		16,697,684	15,000,000	17,393,400	17,188,094	0	(51,178)	0	(51,178)	0	17,136,915	0	(439,232)	(439,232)	699,905	06/01/2042
92258L-AA-7	VCC_14-1		12/25/2017	MBS PAYDOWN		3,361,770	3,361,770	3,355,193	3,355,608	0	6,162	0	6,162	0	3,361,770	0	0	0	30,259	09/25/2044
92535V-AA-0	VBTOW_16-2A		12/15/2017	MBS PAYDOWN		32,629	32,629	32,628	32,570	0	59	0	59	0	32,629	0	0	0	1,013	10/15/2046
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
929227-4R-4	WAMU_03-S4 1A2		12/25/2017	MBS PAYDOWN		63,737	63,737	67,920	62,529	0	1,209	0	1,209	0	63,737	0	0	0	3,528	06/25/2018
929227-5C-6	WAMU_03-S4 1IA10		10/25/2017	MBS PAYDOWN		131,869	131,869	101,951	126,131	0	5,738	0	5,738	0	131,869	0	0	0	14,137	06/25/2033
92922F-2K-3	WAMU_05-AR11 A1B3		12/25/2017	MBS PAYDOWN		23,777	23,777	23,777	23,777	0	0	0	0	0	23,777	0	0	0	173	08/25/2045
92922F-2N-7	WAMU_05-A11		12/25/2017	MBS PAYDOWN		239,001	239,001	228,844	0	0	1,638	0	1,638	0	239,001	0	0	0	1,357	08/25/2045
92922F-4S-4	WAMU_05-AR13 A1B3		12/25/2017	MBS PAYDOWN		173,802	173,802	173,802	172,532	0	1,270	0	1,270	0	173,802	0	0	0	640	10/25/2045
92922F-7T-9	WAMU_05-AR17 A1B3		12/25/2017	MBS PAYDOWN		86,008	86,008	86,008	85,217	0	791	0	791	0	86,008	0	0	0	620	12/25/2045
92922F-GZ-5	WAMU_03-S11 3A4		12/25/2017	MBS PAYDOWN		101,082	101,082	89,079	97,366	0	3,716	0	3,716	0	101,082	0	0	0	10,237	11/25/2033
92922F-S2-5	WAMU_05-AR8 21B3		12/25/2017	MBS PAYDOWN		22,620	22,620	22,620	22,620	0	0	0	0	0	22,620	0	0	0	164	07/25/2045
92922F-U5-5	WAMU_05-AR9 A1B		12/25/2017	MBS PAYDOWN		35,880	35,880	35,880	35,880	0	0	0	0	0	35,880	0	0	0	319	07/25/2045
92922F-WU-8	WAMU_04-AR10 A1B		12/25/2017	MBS PAYDOWN		53,102	53,102	53,102	53,102	0	0	0	0	0	53,102	0	0	0	233	07/25/2044
92922F-XM-5	WAMU_04-CB3 2A		12/01/2017	MBS PAYDOWN		143,155	143,155	149,038	143,707	0	(552)	0	(552)	0	143,155	0	0	0	4,454	10/25/2034
92925C-BH-4	WAMU_05-A19		12/25/2017	MBS PAYDOWN		145,759	145,759	140,111	0	0	852	0	852	0	145,759	0	0	0	739	12/25/2045
92925C-BJ-0	WAMU_05-AR19		12/25/2017	MBS PAYDOWN		201,138	201,138	192,338	0	0	1,201	0	1,201	0	201,138	0	0	0	959	12/25/2045
92925D-AA-8	WAMU_06-AR17 1A		12/01/2017	MBS PAYDOWN		81,864	90,822	90,893	81,018	0	847	0	847	0	81,864	0	0	0	653	12/25/2046
92926S-AC-0	WMHE_07-HE2 2A2		12/25/2017	MBS PAYDOWN		189,390	189,390	189,390	186,756	0	2,634	0	2,634	0	189,390	0	0	0	611	04/25/2037
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2017	SINKING FUND REDEMPTION		337,055	337,055	337,055	337,055	0	0	0	0	0	337,055	0	0	0	13,033	01/31/2028
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
931142-DG-5	WAL-MART STORES INC		10/24/2017	CORPORATE ACTION		10,785,900	10,000,000	9,965,300	9,967,710	0	575	0	575	0	9,968,285	0	817,615	817,615	414,444	04/11/2043
933638-AA-6	WAMU_06-AR19 1A		12/01/2017	MBS PAYDOWN		114,076	132,202	132,202	113,592	0	483	0	483	0	114,076	0	0	0	858	01/25/2047
93363C-AD-1	WAMU_06-AR7 3A1B		12/01/2017	MBS PAYDOWN		72,731	72,731	72,503	69,501	0	3,230	0	3,230	0	72,731	0	0	0	904	07/25/2046
93363Q-AA-6	WAMU_06-AR15 1A		12/01/2017	MBS PAYDOWN		128,786	137,700	137,700	126,960	0	1,826	0	1,826	0	128,786	0	0	0	981	11/25/2046
93364B-AA-8	WAMU_07-0A5 1A		12/01/2017	MBS PAYDOWN		130,286	130,286	130,286	128,809	0	1,478	0	1,478	0	130,286	0	0	0	961	06/25/2047
939336-XW-8	WAMMS_03-MS4 1A1		11/01/2017	MBS PAYDOWN		1,873	1,873	1,872	1,872	0	1	0	1	0	1,873	0	0	0	11	01/25/2018
939336-XX-6	WAMMS_03-MS4 1A2		11/01/2017	MBS PAYDOWN		40,648	40,648	43,722	39,713	0	934	0	934	0	40,648	0	0	0	2,050	01/25/2018
93934F-AA-0	WMALT_05-5 CB1		12/25/2017	MBS PAYDOWN		15,251	16,141	16,141	14,826	0	425	0	425	0	15,251	0	0	0	114	07/25/2035
93934F-BD-3	WMALT_05-7 1A2		12/25/2017	MBS PAYDOWN		227,292	258,655	219,027	225,113	0	2,180	0	2,180	0	227,292	0	0	0	1,779	09/25/2035
93934F-CF-7	WMALT_05-8 1A2		12/01/2017	MBS PAYDOWN		153,357	186,767	167,395	155,461	0	(2,105)	0	(2,105)	0	153,357	0	0	0	6,000	10/25/2035
93934F-GJ-5	WMALT_05-10 3CB1		12/01/2017	MBS PAYDOWN		20,514	28,725	19,804	20,549	0	(35)	0	(35)	0	20,514	0	0	0	904	11/25/2035
93934F-GN-6	WMALT_05-10 4CB3		12/25/2017	MBS PAYDOWN		143,766	170,620	113,176	140,698	0	3,068	0	3,068	0	143,766	0	0	0	1,338	12/25/2035
93934F-HD-7	WMALT_05-AR1 A1B		12/25/2017	MBS PAYDOWN		47,117	154,929	21,071	40,516	0	6,602	0	6,602	0	47,117	0	0	0	1,018	12/25/2035
93934F-JR-4	WAL_06-AR1 A1B		09/25/2017	VARIOUS		1,727	59,405	1,485	1,485	0	6,393	6,152	241	0	1,727	0	0	0	132	02/25/2036
93934F-KK-7	WMALT_06-1 2CB1		12/01/2017	MBS PAYDOWN		40,116	70,201	60,894	40,021	0	95	0	95	0	40,116	0	0	0	2,470	02/25/2036
93934F-KW-1	WMALT_06-1 3A9		12/25/2017	MBS PAYDOWN		26,611	31,608	30,027	25,121	0	1,491	0	1,491	0	26,611	0	0	0	2,573	02/25/2036
93934F-PN-6	WAMU_06-AR4 1A1A		12/01/2017	MBS PAYDOWN		212,618	212,618	212,716	211,863	0	755	0	755	0	212,618	0	0	0	968	05/25/2046
93934N-AA-3	WMALT_06-5 1A1		12/25/2017	MBS PAYDOWN		84,701	109,265	62,762	81,228	0	3,472	0	3,472	0	84,701	0	0	0	879	07/25/2036
94016#-AA-9	WASHINGTON 10 STORAGE PARTNERSHIP PRVT		09/29/2017	VARIOUS		454,655	454,655	454,655	454,655	0	0	0	0	0	454,655	0	0	0	139,094	06/30/2029
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
949758-AD-8	WFMBS_04-0 A1		12/01/2017	MBS PAYDOWN		117,437	117,437	114,790	117,192	0	245	0	245	0	117,437	0	0	0	1,921	08/25/2034
9497EV-AB-1	WFHET_07-1 A2		12/25/2017	MBS PAYDOWN		3,750,914	3,750,915	3,750,915	3,655,082	0	95,832	0	95,832	0	3,750,914	0	0	0	13,291	03/25/2037
94980D-AA-6	WFMBS_03-M A1		12/01/2017	MBS PAYDOWN		87,283	87,283	86,038	87,076	0	206	0	206	0	87,283	0	0	0	1,341	12/25/2033
94981S-AH-7	WFMBS_05-16 A5		12/25/2017	MBS PAYDOWN		732,640	779,091	679,270	560,848	0	171,792	0	171,792	0	732,640	0	0	0	100,715	01/25/2036
94984T-AP-4	WFALT_07-PA1 AWIO		12/01/2017	VARIOUS		0	0	78,195	27,791	0	(27,791)	0	(27,791)	0	0	0	0	0	15,921	03/25/2037
94985J-CD-0	WFMBS_07-7 APO		12/01/2017	MBS PAYDOWN		255,582	280,006	165,915	230,648	0	24,933	0	24,933	0	255,582	0	0	0	0	06/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181#-KE-2	UNION PACIFIC CORP PRVT		06/30/2017	SINKING FUND REDEMPTION		215,726	215,726	215,726	215,726	0	0	0	0	0	215,726	0	0	0	6,310	06/30/2024
973148-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		12/31/2017	VARIOUS		262,147	262,147	263,104	262,153	0	(6)	0	(6)	0	262,147	0	0	0	9,019	12/18/2034
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		09/10/2017	SINKING FUND REDEMPTION		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	862	09/10/2045
98581*-AA-9	YELLOWSTONE ENERGY LTD		12/31/2017	SINKING FUND REDEMPTION		124,083	124,083	124,083	124,083	0	0	0	0	0	124,083	0	0	0	6,714	12/31/2026
BINORM-Q6-6	PSKW LLC - TL		12/30/2017	SINKING FUND REDEMPTION		75,075	75,075	73,656	74,692	0	307	0	307	0	75,075	0	0	0	4,406	12/31/2021
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		12/30/2017	VARIOUS		15,000	15,000	14,837	0	0	12	0	12	0	15,000	0	0	0	375	09/01/2022
C7236#-AA-2	PET SUPERMARKET INC - TL		10/01/2017	SINKING FUND REDEMPTION		31,978	31,978	31,441	30,207	0	73	0	73	0	31,978	0	0	0	1,296	07/05/2022
J0835#-AD-9	COSTCO WHOLESALE CORP PRVT		10/17/2017	DIRECT		13,619,977	13,037,922	13,037,922	13,037,922	0	0	0	0	0	13,037,922	0	582,055	582,055	372,266	04/17/2018
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2017	SINKING FUND REDEMPTION		19,300	19,300	19,300	19,300	0	0	0	0	0	19,300	0	0	0	521	03/15/2027
112585-AB-0	BROOKFIELD ASSET MANAGEMENT INC	A	04/25/2017	MATURITY		4,000,000	4,000,000	4,092,544	4,005,357	0	(5,357)	0	(5,357)	0	4,000,000	0	0	0	116,000	04/25/2017
644535-AD-8	NEW GOLD INC	A	06/05/2017	CALLED BONDS at 100.000		1,010,000	1,010,000	1,010,000	1,010,000	0	0	0	0	0	1,010,000	0	0	0	62,451	04/15/2020
655422-AU-7	XSTRATA CANADA CORP	A	06/15/2017	MATURITY		900,000	900,000	617,949	877,030	0	22,970	0	22,970	0	900,000	0	0	0	24,750	06/15/2017
89346D-AE-7	TRANSALTA CORPORATION	A	06/12/2017	VARIOUS		9,312,910	10,000,000	10,031,153	10,029,293	0	346	0	346	0	10,029,638	0	(716,728)	(716,728)	361,251	03/15/2040
92912E-AA-1	VPII ESCROW CORP	A	07/13/2017	JEFFERIES & COMPANY, INC.		482,500	500,000	562,500	525,947	0	(7,197)	0	(7,197)	0	518,750	0	(36,250)	(36,250)	37,813	07/15/2021
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	09/03/2017	SINKING FUND REDEMPTION		190,763	190,763	190,763	190,763	0	0	0	0	0	190,763	0	0	0	7,775	03/03/2024
00289L-AA-3	ABENGOA TRANSMISION SUR SA	D	10/31/2017	VARIOUS		19,740	19,740	19,739	19,740	0	0	0	0	0	19,740	0	0	0	1,759	04/30/2043
00507U-AU-5	ALLERGAN FUNDING SCS	D	05/23/2017	CORPORATE ACTION		676,543	632,000	628,695	628,792	0	23	0	23	0	628,814	0	47,729	47,729	21,264	03/15/2045
01748T-AA-9	ALLEGION US HOLDING COMPANY INC	D	10/03/2017	CALLED BONDS at 100.000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	17,941	09/15/2023
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
06631P-9A-8	BARCLAYS BANK PLC	D	08/28/2017	RETURN OF CAPITAL		238,894	0	238,894	238,894	0	0	0	0	0	238,894	0	0	0	0	01/01/9999
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP	D	11/05/2017	SINKING FUND REDEMPTION		999,717	999,717	999,717	999,717	0	0	0	0	0	999,717	0	0	0	28,274	11/05/2020
192714-AA-1	COLBUN SA 144A	D	10/10/2017	CORPORATE ACTION		710,970	650,000	665,275	656,178	0	(1,471)	0	(1,471)	0	654,707	0	56,263	56,263	47,558	01/21/2020
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	09/29/2017	VARIOUS		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	4,171	09/29/2036
22303Q-AG-5	COVIDIEN INTERNATIONAL FINANCE SA	D	10/15/2017	MATURITY		7,000,000	7,000,000	8,146,180	7,165,946	0	(165,946)	0	(165,946)	0	7,000,000	0	0	0	420,000	10/15/2017
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
44842B-AA-3	HUTCHISON WHAMPOA INTERNATIONAL 12	D	05/07/2017	CORPORATE ACTION		3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	94,500	05/29/2049
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
50066D-AA-5	KOREA ELECTRIC POWER CORP	D	05/10/2017	MATURITY		1,800,000	1,800,000	1,796,364	1,799,721	0	279	0	279	0	1,800,000	0	0	0	28,125	05/10/2017
54569T-AA-4	LOTTE SHOPPING CO LTD	D	05/09/2017	MATURITY		2,200,000	2,200,000	2,194,984	2,199,615	0	385	0	385	0	2,200,000	0	0	0	37,125	05/09/2017
62856R-AA-3	NASPERS 144A	D	07/28/2017	MATURITY		965,000	965,000	1,003,000	969,004	0	(4,004)	0	(4,004)	0	965,000	0	0	0	61,519	07/28/2017
62983P-AB-1	NAKILAT INC 144A	D	06/30/2017	MBS PAYDOWN		29,694	29,694	29,426	29,690	0	4	0	4	0	29,694	0	0	0	1,403	12/31/2033
63253W-AA-9	NATIONAL AUSTRALIA BANK	D	06/20/2017	MATURITY		2,500,000	2,500,000	2,559,850	2,506,128	0	(6,128)	0	(6,128)	0	2,500,000	0	0	0	25,000	06/20/2017
68278#-AB-4	ARRIUM LTD PRVT	D	12/25/2017	VARIOUS		2,877,613	3,499,999	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	77,613	77,613	0	07/09/2018
714294-AH-8	PERRIGO CO LTD	D	06/15/2017	CORPORATE ACTION		4,682,496	4,160,000	4,215,120	4,213,243	0	(465)	0	(465)	0	4,212,778	0	469,718	469,718	128,613	11/15/2043
71719P-AA-5	PFP_17-4	D	12/14/2017	MBS PAYDOWN		44,435	44,435	44,435	0	0	0	0	0	0	44,435	0	0	0	110	07/14/2035
76124D-AA-0	RSO_17-CRE5	D	12/15/2017	VARIOUS		70,481	70,481	70,453	0	0	28	0	28	0	70,481	0	0	0	503	07/15/2034
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
902133-AF-4	TYCO ELECTRONICS GROUP SA	D	10/01/2017	MATURITY		45,000	45,000	37,384	44,099	0	901	0	901	0	45,000	0	0	0	2,948	10/01/2017
96122W-AD-2	WESTPAC BANKING CORP	D	12/15/2017	MATURITY		2,450,000	2,450,000	2,449,755	2,449,952	0	48	0	48	0	2,450,000	0	0	0	30,625	12/15/2017
D8282#-AB-0	SURTECO AG PRVT	D	08/16/2017	MATURITY		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	307,496	08/16/2017
ED5397-29-1	AEGON NV	D	06/28/2017	JEFFERIES & COMPANY, INC.		1,700,000	2,000,000	851,593	1,018,409	0	5,370	0	5,370	0	1,023,779	0	676,221	676,221	27,311	01/01/9999
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	09/30/2017	VARIOUS		318,203	318,203	331,500	319,183	0	(980)	0	(980)	0	318,203	0	0	0	12,681	09/30/2020
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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
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
EI5379-78-5	CENCOSUD SA	D	07/17/2017	CORPORATE ACTION		1,153,688	1,050,000	1,029,000	1,039,950	0	1,218	0	1,218	0	1,041,168	0	112,519	112,519	57,269	01/20/2021
EI5398-63-7	INVERSIONES CMPC SA	D	10/20/2017	CORPORATE ACTION		450,000	450,000	459,000	451,324	0	(1,324)	0	(1,324)	0	450,000	0	0	0	26,778	01/19/2018
E16390-85-6	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
G26778-AC-3	BERENDSEN PLC	D	12/07/2017	CALLED BONDS at 100.000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	378,944	05/25/2018
G36518-AA-5	GORTMULLAN HOLDINGS LTD	D	12/25/2017	VARIOUS		55,518	2,610,574	81,746	65,007	16,835	(93)	28,139	(11,397)	0	53,611	0	1,907	1,907	0	06/30/2018
K7017#-AA-8	MERIDIAN SPIRIT APS	D	12/31/2017	VARIOUS		184,461	184,461	184,461	184,461	0	0	0	0	0	184,461	0	0	0	5,263	08/01/2030
N2962#-AB-9	ENECO HOLDING N.V. PRVT	D	03/27/2017	DIRECT		19,887,534	24,037,050	24,037,050	24,034,066	0	0	0	0	0	24,037,050	0	(4,146,532)	(4,146,532)	469,346	03/28/2017
N4281#-BD-6	ROYAL VOPAK N.V. PRVT	D	12/22/2017	CALLED BONDS at 100.000		3,900,000	3,900,000	3,900,000	3,900,000	0	0	0	0	0	3,900,000	0	0	0	819,346	06/19/2022
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
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
Q6634#-AD-1	NEWCASTLE PERMANENT INC. PRVT	D	11/21/2017	MATURITY		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	305,550	11/21/2017
Q8773#-AR-7	STOCKLAND FINANCE PTY LIMITED PRVT	D	06/21/2017	MATURITY		5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	0	0	154,180	06/21/2017
R6236*-AA-2	NORSPAN LNG VIII AS	D	09/30/2017	VARIOUS		5,783	5,783	5,783	0	0	0	0	0	0	5,783	0	0	0	245	03/30/2032
T8677*-AA-2	SOGEFI SPA	D	06/01/2017	SINKING FUND REDEMPTION		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	33,000	06/01/2023
W7468#-AC-5	SANDVIK AB PRVT	D	06/28/2017	VARIOUS		2,100,000	2,100,000	2,141,160	2,102,712	0	(2,712)	0	(2,712)	0	2,100,000	0	0	0	61,950	06/28/2017
Y3175#-AB-8	HENDERSON LAND DEVELOPMENT CO LTD PRVT	D	07/25/2017	MATURITY		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	271,920	07/25/2017
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
Y7078#-AA-9	POWER FINANCE CORP LTD PRVT	D	09/05/2017	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	132,200	09/05/2017
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D	12/30/2017	VARIOUS		235,534	235,534	235,534	235,534	0	0	0	0	0	235,534	0	0	0	9,659	12/31/2023
000000-00-0	PREPAY PEN RECLASS B/T NII & RCGL		12/31/2017	VARIOUS		0	0	0	0	0	477,177	0	477,177	0	477,177	0	(477,177)	(477,177)	0	12/31/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						805,589,056	780,742,925	794,415,969	776,864,678	954,285	2,249,121	61,532	3,141,874	0	791,098,650	0	14,493,386	14,493,386	32,781,653	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
98877C-AA-5	ZFS FINANCE (USA) TRUST V 144A		05/09/2017	CORPORATE ACTION		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	162,500	05/09/2037
89352H-AC-3	TRANSCANADA PIPELI MTN	A	07/12/2017	FIRST TENNESEE NATIONAL CORPORATION		4,731,250	5,000,000	5,070,670	5,003,010	0	(3,010)	0	(3,010)	0	5,000,000	0	(268,750)	(268,750)	188,428	05/15/2067
4899999. Subtotal - Bonds - Hybrid Securities						10,991,250	13,000,000	10,430,315	10,374,228	0	(3,010)	0	(3,010)	0	10,371,218	0	620,032	620,032	368,619	XXX
92912V-AL-9	VOYA 14-2A	D	10/17/2017	MBS PAYDOWN		175,333	175,333	175,333	0	0	0	0	0	0	175,333	0	0	0	1,217	04/17/2030
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						175,333	175,333	175,333	0	0	0	0	0	0	175,333	0	0	0	1,217	XXX
8399997. Total - Bonds - Part 4						916,638,027	893,645,689	911,795,949	875,699,568	954,285	2,083,443	61,532	2,976,196	0	901,848,309	0	14,792,699	14,792,699	37,948,955	XXX
8399998. Total - Bonds - Part 5						182,177,007	180,942,430	181,081,915	0	0	40,954	0	40,954	0	181,122,871	0	1,054,136	1,054,136	1,446,873	XXX
8399999. Total - Bonds						1,098,815,034	1,074,588,119	1,092,877,864	875,699,568	954,285	2,124,397	61,532	3,017,150	0	1,082,971,180	0	15,846,835	15,846,835	39,395,828	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
31340B-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		10/04/2017	DIRECT	47,886.000	4,788,600		4,788,600	4,681,700	0	0	0	0	0	4,788,600	0	0	0	134,013	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,788,600	XXX	4,788,600	4,681,700	0	0	0	0	0	4,788,600	0	0	0	134,013	XXX
9799997. Total - Common Stocks - Part 4						4,788,600	XXX	4,788,600	4,681,700	0	0	0	0	0	4,788,600	0	0	0	134,013	XXX
9799998. Total - Common Stocks - Part 5						4,890,497	XXX	4,939,201	0	0	0	0	0	0	4,939,201	0	(48,705)	(48,705)	519	XXX
9799999. Total - Common Stocks						9,679,097	XXX	9,727,801	4,681,700	0	0	0	0	0	9,727,801	0	(48,705)	(48,705)	134,532	XXX
9899999. Total - Preferred and Common Stocks						9,679,097	XXX	9,727,801	4,681,700	0	0	0	0	0	9,727,801	0	(48,705)	(48,705)	134,532	XXX
9999999 - Totals						1,108,494,131	XXX	1,102,605,665	880,381,268	954,285	2,124,397	61,532	3,017,150	0	1,092,698,981	0	15,798,130	15,798,130	39,530,360	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912803-AU-7	TREASURY STRIP (PRIN)		05/09/2017	HSBC SECURITIES (USA) INC.	08/08/2017	CITIGROUP GLOBAL MARKETS INC	230,000	217,897	219,618	218,805	0	908	0	908	0	0	812	812	0	0
912828-U8-1	TREASURY NOTE		01/06/2017	WACHOVIA CAPITAL MARKETS LLC	07/28/2017	BNP PARIBAS SECURITIES CORP	10,000,000	10,038,672	10,084,375	10,034,522	0	(4,150)	0	(4,150)	0	0	49,853	49,853	116,848	4,972
912828-V8-0	TREASURY NOTE		02/22/2017	HFD NOMURA SECURITIES INC	12/13/2017	CREDIT SUISSE SECURITIES (USA) LLC	8,000,000	7,996,875	8,007,812	7,997,264	0	389	0	389	0	0	10,549	10,549	156,522	11,436
912828-W5-5	TREASURY NOTE		03/08/2017	VARIOUS	12/13/2017	VARIOUS	35,000,000	34,751,367	34,887,500	34,782,229	0	30,862	0	30,862	0	0	105,272	105,272	409,447	7,133
0599999. Subtotal - Bonds - U.S. Governments							53,230,000	53,004,811	53,199,305	53,032,820	0	28,009	0	28,009	0	0	166,486	166,486	682,817	23,541
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		01/23/2017	DO NOT USE - RBC CAPITAL MARKETS	12/06/2017	MORGAN KEEGAN RAYMOND JAMES	340,000	341,346	340,272	341,197	0	(150)	0	(150)	0	0	(925)	(925)	8,956	664
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							340,000	341,346	340,272	341,197	0	(150)	0	(150)	0	0	(925)	(925)	8,956	664
00206R-FM-9	AT&T INC		12/01/2017	CORPORATE ACTION	12/15/2017	VARIOUS	28,072,000	27,899,999	28,270,493	27,900,038	0	39	0	39	0	0	370,455	370,455	55,405	0
05547W-AA-6	BBCMS_17-GLKS		11/17/2017	BARCLAYS CAPITAL INC	11/22/2017	WACHOVIA CAPITAL MARKETS LLC	3,750,000	3,750,000	3,751,172	3,750,000	0	0	0	0	0	0	1,172	1,172	0	0
125283-AA-9	CGDB_17-BIO		06/01/2017	CITIGROUP GLOBAL MARKETS INC	12/01/2017	CITIGROUP GLOBAL MARKETS INC	4,000,000	4,000,000	4,002,500	4,000,000	0	0	0	0	0	0	2,500	2,500	37,889	0
125639-AA-2	CLNS_17-IKPR		05/18/2017	MORGAN STANLEY & CO. INC.	12/01/2017	J.P. MORGAN SECURITIES, INC.	2,000,000	2,000,000	2,000,625	2,000,000	0	0	0	0	0	0	625	625	20,274	0
126510-AA-7	CSMC_17-CHOP		06/20/2017	CREDIT SUISSE SECURITIES (USA) LLC	12/01/2017	CREDIT SUISSE SECURITIES (USA) LLC	5,000,000	5,000,000	5,012,500	5,000,000	0	0	0	0	0	0	12,500	12,500	43,918	0
14149Y-BG-2	CARDINAL HEALTH INC		06/01/2017	WACHOVIA CAPITAL MARKETS LLC	11/21/2017	BARCLAYS CAPITAL INC	5,000,000	5,000,000	5,002,315	5,000,000	0	0	0	0	0	0	2,315	2,315	46,683	0
224044-BR-7	COX COMMUNICATIONS INC		03/28/2017	RBC CAPITAL MARKETS	08/11/2017	CORPORATE ACTION	200,000	211,792	231,174	211,696	0	(96)	0	(96)	0	0	19,478	19,478	8,958	4,300
3137G0-DW-6	STACR_15-DN1		07/05/2017	BARCLAYS CAPITAL INC	08/24/2017	HFD NOMURA SECURITIES INC	4,000,000	4,332,188	4,319,375	4,327,788	0	(4,399)	0	(4,399)	0	0	(8,413)	(8,413)	38,219	8,347
3137G0-KX-6	STACR_16-HQA3		06/05/2017	BARCLAYS CAPITAL INC	07/05/2017	BARCLAYS CAPITAL INC	3,104,430	3,149,299	3,158,272	3,149,299	0	0	0	0	0	0	8,974	8,974	9,648	2,866
31428X-BN-5	FEDEX CORP		01/03/2017	DIRECT	01/17/2017	DIRECT	2,500,000	2,473,650	2,501,150	2,473,669	0	19	0	19	0	0	27,481	27,481	4,278	0
36252W-BE-7	GSMS_14-GC20		03/31/2017	CREDIT SUISSE SECURITIES (USA) LLC	09/06/2017	CITIGROUP GLOBAL MARKETS INC	1,075,000	1,011,844	1,014,531	1,015,032	0	3,188	0	3,188	0	0	(501)	(501)	23,247	581
391164-AH-3	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN SACHS & CO	07/19/2017	CALLED BONDS at 100.0000	2,500,000	2,498,100	2,500,000	2,500,000	0	1,900	0	1,900	0	0	0	0	53,438	0
391164-AK-6	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN SACHS & CO	07/19/2017	CALLED BONDS at 100.0000	2,000,000	1,997,400	2,000,000	2,000,000	0	2,600	0	2,600	0	0	0	0	55,028	0
43730T-AA-1	HPA_17-1		06/14/2017	DEUTSCHE BANK SECURITIES, INC.	12/01/2017	VARIOUS	1,000,000	994,994	1,000,756	1,004,668	0	9,673	0	9,673	0	0	(3,912)	(3,912)	8,939	0
44857T-AA-6	HYATT_17-HYT2		10/11/2017	GOLDMAN SACHS & CO	12/01/2017	J.P. MORGAN SECURITIES, INC.	2,486,000	2,472,752	2,476,678	2,475,326	0	2,574	0	2,574	0	0	1,351	1,351	6,157	0
548661-CU-9	LOWES COMPANIES INC		03/01/2017	AMHERST PIERPONT	05/04/2017	CORPORATE ACTION	1,585,000	1,802,351	1,897,150	1,801,594	0	(758)	0	(758)	0	0	95,556	95,556	38,134	25,046
61691K-AA-9	MSC_17-ASHF		11/17/2017	MORGAN STANLEY & CO. INC.	12/05/2017	MORGAN STANLEY & CO. INC.	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	0	0	0	0
61763X-AT-3	MSBAM_14-C18		05/04/2017	BANK OF AMERICA SECURITIES LLC	10/23/2017	CREDIT SUISSE SECURITIES (USA) LLC	100,000	71,094	72,516	72,394	0	1,300	0	1,300	0	0	121	121	1,638	75
771196-BE-1	ROCHE HOLDINGS INC		08/23/2017	WACHOVIA CAPITAL MARKETS LLC	12/15/2017	DEUTSCHE BANK SECURITIES, INC.	1,500,000	1,571,520	1,552,095	1,568,575	0	(2,945)	0	(2,945)	0	0	(16,480)	(16,480)	36,152	20,658
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	HSBC SECURITIES (USA) INC.	07/20/2017	CITIGROUP GLOBAL MARKETS INC	2,500,000	2,498,775	2,569,575	2,498,775	0	0	0	0	0	0	70,800	70,800	0	0
064159-KE-5	BANK OF NOVA SCOTIA	A	09/14/2017	SCOTIA USA INC	11/20/2017	MORGAN STANLEY & CO. INC.	3,500,000	3,500,000	3,508,260	3,500,000	0	0	0	0	0	0	8,260	8,260	12,095	0
05565Q-DQ-8	BP CAPITAL MARKETS PLC	D	09/14/2017	HSBC SECURITIES (USA) INC.	09/25/2017	MORGAN STANLEY & CO. INC.	3,500,000	3,500,000	3,511,830	3,500,000	0	0	0	0	0	0	11,830	11,830	1,532	0
06675F-AN-7	BANQUE FEDERATIVE DU CREDIT MUTUEL	D	07/11/2017	CITIGROUP GLOBAL MARKETS INC	12/05/2017	CITIGROUP GLOBAL MARKETS INC	2,000,000	2,000,000	2,006,920	2,000,000	0	0	0	0	0	0	6,920	6,920	16,000	0
12549B-AQ-1	CIFC_13-2A	D	09/27/2017	MORGAN STANLEY & CO. INC.	12/13/2017	CITIGROUP GLOBAL MARKETS INC	10,000,000	10,000,000	10,081,500	10,000,000	0	0	0	0	0	0	81,500	81,500	41,307	0
2027A0-JS-9	COMMONWEALTH BANK OF AUSTRALIA	D	09/13/2017	J.P. MORGAN SECURITIES, INC.	11/20/2017	MORGAN STANLEY & CO. INC.	5,000,000	5,000,000	5,023,350	5,000,000	0	0	0	0	0	0	23,350	23,350	18,066	0
25211A-AA-7	DWOLF_17-1A	D	08/09/2017	GREENSLEDGE CAPITAL MARKETS	12/11/2017	WACHOVIA CAPITAL MARKETS LLC	7,000,000	7,000,000	7,056,000	7,000,000	0	0	0	0	0	0	56,000	56,000	50,784	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26244Q-AA-1	DRSLF_17-49A	D	05/23/2017	CREDIT SUISSE SECURITIES (USA) LLC	12/08/2017	WACHOVIA CAPITAL MARKETS LLC	3,000,000	3,000,000	3,022,833	3,000,000	0	0	0	0	0	0	22,833	22,833	35,653	0
606822-AQ-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/18/2017	MORGAN STANLEY & CO. INC.	12/05/2017	MITSUBISHI UFJ SECURITIES	3,000,000	3,000,000	3,013,050	3,000,000	0	0	0	0	0	0	13,050	13,050	23,865	0
60687Y-AN-9	MIZUHO FINANCIAL GROUP INC	D	09/05/2017	MIZUHO SECURITIES USA INC	12/05/2017	MIZUHO SECURITIES USA INC	2,500,000	2,500,000	2,516,000	2,500,000	0	0	0	0	0	0	16,000	16,000	13,275	0
86562M-AP-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2017	SMBC NIKKO SECURITIES AMERICA	12/05/2017	SMBC NIKKO SECURITIES AMERICA	2,000,000	2,000,000	2,006,060	2,000,000	0	0	0	0	0	0	6,060	6,060	17,300	0
87249L-AC-5	WINDR_2017-4A	D	10/31/2017	MORGAN STANLEY & CO. INC.	12/20/2017	DEUTSCHE BANK SECURITIES, INC.	5,000,000	5,000,000	5,018,750	5,000,000	0	0	0	0	0	0	18,750	18,750	3,689	0
88434G-AA-3	WINDR_2017-3A	D	08/09/2017	MORGAN STANLEY & CO. INC.	12/15/2017	DEUTSCHE BANK SECURITIES, INC.	5,000,000	5,000,000	5,040,000	5,000,000	0	0	0	0	0	0	40,000	40,000	33,529	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							127,372,430	127,735,758	128,637,430	127,748,854	0	13,095	0	13,095	0	0	888,575	888,575	755,100	61,873
8399998. Total - Bonds							180,942,430	181,081,915	182,177,007	181,122,871	0	40,954	0	40,954	0	0	1,054,136	1,054,136	1,446,873	86,078
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
313406-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		07/13/2017	DIRECT	08/17/2017	DIRECT	45,830.000	4,583,000	4,583,000	4,583,000	0	0	0	0	0	0	0	0	519	0
969203-10-8	WILLBROS GROUP INC		07/12/2017	DIRECT	08/02/2017	VARIOUS	144,211.000	356,201	307,497	356,201	0	0	0	0	0	0	(48,705)	(48,705)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,939,201	4,890,497	4,939,201	0	0	0	0	0	0	(48,705)	(48,705)	519	0
9799998. Total - Common Stocks								4,939,201	4,890,497	4,939,201	0	0	0	0	0	0	(48,705)	(48,705)	519	0
9899999. Total - Preferred and Common Stocks								4,939,201	4,890,497	4,939,201	0	0	0	0	0	0	(48,705)	(48,705)	519	0
9999999 - Totals								186,021,116	187,067,504	186,062,072	0	40,954	0	40,954	0	0	1,005,431	1,005,431	1,447,392	86,078

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
598495-10-9	MIDWESTERN UNITED LIFE INSURANCE COMPANY		66109		2CIB1	NO	0	124,194,303	0	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	124,194,303	0	XXX	XXX
44979#-10-1	VOYA AMERICA EQUITIES, INC.				2CIB3	NO	0	1,918,368	0	150,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	1,918,368	0	XXX	XXX
1899999. Total Common Stocks							0	126,112,671	0	XXX	XXX
1999999 - Totals							0	126,112,671	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 825,976,162

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL			12/19/2017	DIRECT	01/18/2018	33,980,179	0	13,991	0	0	34,000,000	33,966,188	0	0	0.000	1.236	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						33,980,179	0	13,991	0	0	34,000,000	33,966,188	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						33,980,179	0	13,991	0	0	34,000,000	33,966,188	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BANK OF NOVA SCOTIA		A	06/08/2017	DIRECT	04/25/2018	2,999,863	0	253	0	0	3,000,000	2,999,610	7,975	0	1.450	1.465	AO	21,750	5,800
GORTMULLAN HOLDINGS LTD		D	03/02/2017	DIRECT	06/30/2018	0	0	0	0	0	1	0	0	0	0.000	0.000	MJSD	0	0
NORDEA BANK AB		D	06/08/2017	DIRECT	05/15/2018	2,501,026	0	(1,499)	0	0	2,500,000	2,502,525	5,191	0	1.625	1.514	MN	20,313	3,160
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,500,889	0	(1,246)	0	0	5,500,001	5,502,135	13,166	0	XXX	XXX	XXX	42,063	8,960
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,500,889	0	(1,246)	0	0	5,500,001	5,502,135	13,166	0	XXX	XXX	XXX	42,063	8,960
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						39,481,068	0	12,745	0	0	39,500,001	39,468,323	13,166	0	XXX	XXX	XXX	42,063	8,960
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						39,481,068	0	12,745	0	0	39,500,001	39,468,323	13,166	0	XXX	XXX	XXX	42,063	8,960
Voya Financial, Inc. (parent) Reciprocal Borrowings see note 10			12/29/2017	Voya Financial, Inc (parent)	01/02/2018	61,000,000	0	0	0	0	0	61,000,000	0	0	2.440	2.440	MAT	0	0
8599999. Subtotal - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						61,000,000	0	0	0	0	XXX	61,000,000	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						61,000,000	0	0	0	0	XXX	61,000,000	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						100,481,068	0	12,745	0	0	XXX	100,468,323	13,166	0	XXX	XXX	XXX	42,063	8,960

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JAN18 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	407,692	0	0	1,582,104		1,582,104	719,184	0	(81,322)	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	88,880		88,880	37,775	0	(4,949)	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	82,191		82,191	34,687	0	(4,920)	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	1,550,829		1,550,829	693,287	0	(80,895)	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	1,026,223		1,026,223	475,716	0	(59,343)	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	293,574		293,574	126,243	0	(17,176)	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	1,484,206		1,484,206	717,867	0	(87,540)	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	85,950		85,950	39,314	0	(5,885)	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	102,281		102,281	49,739	0	(7,677)	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	1,113,788		1,113,788	579,095	0	(80,665)	0	0		0001
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	200,129		200,129	92,081	0	(14,992)	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	1,083,745		1,083,745	526,283	0	(74,650)	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	1,316,531		1,316,531	683,965	0	(101,037)	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	106,419		106,419	53,236	0	(9,821)	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	1,695,575		1,695,575	856,303	0	(118,659)	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	358,032		358,032	170,495	0	(26,336)	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	838,420		838,420	420,789	0	(71,391)	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	202,332		202,332	100,348	0	(16,588)	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	1,294,300		1,294,300	675,878	0	(97,076)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL 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	112,234		112,234	59,486	0	(9,602)	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	804,116		804,116	454,335	0	(66,777)	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	162,029		162,029	94,874	0	(16,715)	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	847,433		847,433	495,388	0	(81,461)	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	81,413		81,413	44,615	0	(7,884)	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	96,900		96,900	54,217	0	(10,187)	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	1,018,162		1,018,162	600,311	0	(104,310)	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	1,040,586		1,040,586	595,884	0	(89,058)	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	191,009		191,009	103,630	0	(16,757)	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	885,193		885,193	526,036	0	(80,713)	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	435,957		435,957	245,752	0	(40,569)	0	0		0001
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	202,445		202,445	112,662	0	(18,242)	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	940,517		940,517	551,585	0	(82,621)	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	1,519,177		1,519,177	903,126	0	(126,613)	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	154,915		154,915	88,299	0	(14,027)	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	915,441		915,441	551,354	0	(74,998)	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	308,163		308,163	176,627	0	(26,352)	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	408,688		408,688	238,964	0	(39,930)	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	1,076,967		1,076,967	662,618	0	(103,417)	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	552,134		552,134	262,486	0	(60,971)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	299,684		299,684	203,247	0	(33,022)	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	1,046,260		1,046,260	626,342	0	(122,537)	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	306,515		306,515	174,700	0	(35,597)	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	942,444		942,444	574,065	0	(105,028)	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	197,872		197,872	114,831	0	(22,067)	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	823,590		823,590	471,318	0	(88,265)	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	259,749		259,749	142,205	0	(28,000)	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	686,987		686,987	433,908	0	(86,929)	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	216,527		216,527	130,116	0	(26,922)	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	232,846		232,846	140,111	0	(32,087)	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	701,179		701,179	443,306	0	(99,238)	0	0		0001
OTC OPTION CALL BOUGHT, JAN20 HSI C @ 24861.81	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Societe Generale YOFNFTDEYOVHB071S928	01/27/2015	01/28/2020	1,000	805,000	JAN20 HSI C @ 24861.81	180,884	0	0	276,170		276,170	164,593	0	(36,137)	0	0		0001
OTC OPTION CALL BOUGHT, JAN20 HSI C @ 26353.52	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Societe Generale YOFNFTDEYOVHB071S928	01/27/2015	01/28/2020	1,000	2,300,000	JAN20 HSI C @ 26353.52	450,110	0	0	673,606		673,606	420,079	0	(89,923)	0	0		0001
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Societe Generale YOFNFTDEYOVHB071S928	02/27/2015	02/28/2020	1,000	2,090,000	FEB20 HSI C @ 106	395,846	0	0	528,927		528,927	357,696	0	(79,083)	0	0		0001
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Societe Generale YOFNFTDEYOVHB071S928	02/27/2015	02/28/2020	1,000	610,000	FEB20 HSI C @ 100	133,529	0	0	183,875		183,875	118,391	0	(26,677)	0	0		0001
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	03/27/2015	03/30/2020	1,000	1,145,000	MAR20 HSI C @ 100	257,625	0	0	358,947		358,947	233,056	0	(51,384)	0	0		0001
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 26346.43	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	03/27/2015	03/30/2020	1,000	2,990,000	MAR20 HSI C @ 26346.43	582,751	0	0	793,242		793,242	446,546	0	(116,232)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 HSI C @ 30149.32	Indexed Universal Life Products	Exhibit 5	Equity/Index.	ING BANK YOFNFTDEYOVHB071S928	04/27/2015	04/28/2020	1,000	3,335,000	APR20 HSI C @ 30149.32	743,705	0	0	729,248		729,248	513,886	0	(148,497)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 HSI C @ 28442.75	Indexed Universal Life Products	Exhibit 5	Equity/Index.	ING BANK YOFNFTDEYOVHB071S928	04/27/2015	04/28/2020	1,000	1,050,000	APR20 HSI C @ 28442.75	266,700	0	0	277,234		277,234	185,640	0	(53,252)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 29101.57	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	05/27/2015	05/28/2020	1,000	5,380,000	MAY20 HSI C @ 29101.57	1,136,256	0	0	1,219,925		1,219,925	839,512	0	(226,878)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 27454.31	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	05/27/2015	05/28/2020	1,000	1,193,000	MAY20 HSI C @ 27454.31	288,706	0	0	324,634		324,634	212,921	0	(57,646)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 27525	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	06/26/2015	06/29/2020	1,000	2,975,000	JUN20 HSI C @ 27525	611,065	0	0	789,784		789,784	498,297	0	(121,879)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 25966.98	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	06/26/2015	06/29/2020	1,000	3,730,000	JUN20 HSI C @ 25966.98	875,431	0	0	1,164,976		1,164,976	704,431	0	(174,608)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 24503.94	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	07/27/2015	07/28/2020	1,000	740,000	JUL20 HSI C @ 24503.94	162,282	0	0	238,129		238,129	146,645	0	(32,403)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 25974.18	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	07/27/2015	07/28/2020	1,000	6,450,000	JUL20 HSI C @ 25974.18	1,228,080	0	0	1,771,337		1,771,337	1,138,196	0	(245,213)	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. YOFNFTDEYOVHB071S928	08/27/2015	08/28/2020	1,000	1,060,000	AUG20 HSI C @ 21612.39	246,132	0	0	447,541		447,541	257,343	0	(49,146)	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. YOFNFTDEYOVHB071S928	08/27/2015	08/28/2020	1,000	2,945,000	AUG20 HSI C @ 22909.13	591,945	0	0	1,096,455		1,096,455	654,861	0	(118,195)	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	418,667		418,667	216,682	0	(38,484)	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	2,379,000		2,379,000	1,274,215	0	(209,119)	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	455,518		455,518	270,057	0	(57,386)	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	997,031		997,031	613,646	0	(124,854)	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	441,688		441,688	264,355	0	(54,077)	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	998,058		998,058	621,150	0	(121,500)	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	417,666		417,666	239,516	0	(48,516)	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	1,024,534		1,024,534	602,519	0	(109,984)	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	2,339,891		2,339,891	1,690,326	0	(447,917)	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	1,321,119		1,321,119	672,254	0	(132,524)	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	532,612		532,612	264,756	0	(55,268)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	08/26/2016	08/28/2018	1,000	6,590,000	AUG18 HSI C @ 22821.34	807,934	0	0	1,945,989		1,945,989	1,408,647	0	(402,863)	0	0		0001
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	08/26/2016	08/30/2021	1,000	3,625,000	AUG21 HSI C @ 22821.34	609,725	0	0	1,153,174		1,153,174	586,504	0	(121,612)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	08/26/2016	08/30/2021	1,000	1,280,000	AUG21 HSI C @ 22821.34	253,440	0	0	464,539		464,539	230,942	0	(50,550)	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. YOFNFTDEYOVHB071S928	09/27/2016	09/28/2021	1,000	7,000,000	SEP21 HSI C @ 25036.83	1,157,800	0	0	2,152,973		2,152,973	1,055,171	0	(231,307)	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. YOFNFTDEYOVHB071S928	09/27/2016	09/28/2021	1,000	1,440,000	SEP21 HSI C @ 23619.65	281,520	0	0	506,372		506,372	243,895	0	(56,242)	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. YOFNFTDEYOVHB071S928	09/27/2016	09/28/2018	1,000	6,365,000	SEP18 HSI C @ 23619.65	796,898	0	0	1,756,256		1,756,256	1,221,798	0	(397,904)	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. YOFNFTDEYOVHB071S928	10/27/2016	10/28/2021	1,000	5,750,000	OCT21 HSI C @ 24332.1	963,125	0	0	1,896,108		1,896,108	962,414	0	(192,414)	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. YOFNFTDEYOVHB071S928	10/27/2016	10/28/2021	1,000	1,605,000	OCT21 HSI C @ 22954.81	316,346	0	0	600,802		600,802	298,554	0	(63,200)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 HSI C @ 22954.81	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	10/27/2016	10/29/2018	1,000	10,520,000	OCT18 HSI C @ 22954.81	1,305,532	0	0	3,223,590		3,223,590	2,328,587	0	(650,982)	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. YOFNFTDEYOVHB071S928	11/25/2016	11/29/2021	1,000	5,050,000	NOV21 HSI C @ 22830.57	875,165	0	0	1,613,371		1,613,371	818,615	0	(174,555)	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. YOFNFTDEYOVHB071S928	11/25/2016	11/28/2018	1,000	6,945,000	NOV18 HSI C @ 22830.57	870,903	0	0	2,066,056		2,066,056	1,486,285	0	(433,669)	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. YOFNFTDEYOVHB071S928	11/25/2016	11/29/2021	1,000	1,285,000	NOV21 HSI C @ 22830.57	260,598	0	0	466,911		466,911	231,904	0	(51,977)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 23060.02	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	12/27/2016	12/28/2021	1,000	6,130,000	DEC21 HSI C @ 23060.02	1,165,313	0	0	1,983,705		1,983,705	1,123,238	0	(232,807)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 21754.74	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	12/27/2016	12/28/2021	1,000	2,715,000	DEC21 HSI C @ 21754.74	599,472	0	0	996,701		996,701	550,051	0	(119,763)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 HSI C @ 21754.74	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	12/27/2016	12/28/2018	1,000	8,980,000	DEC18 HSI C @ 21754.74	1,194,340	0	0	2,916,404		2,916,404	2,353,491	0	(596,353)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 HSI C @ 19195.83	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	01/27/2016	01/29/2018	1,000	5,373,000	JAN18 HSI C @ 19195.83	801,114	0	0	2,810,319		2,810,319	2,021,747	0	(398,918)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 19195.83	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	01/27/2016	01/28/2021	1,000	2,775,000	JAN21 HSI C @ 19195.83	607,170	0	0	1,511,888		1,511,888	761,247	0	(121,235)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 20347.58	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	01/27/2016	01/28/2021	1,000	2,618,000	JAN21 HSI C @ 20347.58	494,017	0	0	1,293,109		1,293,109	673,090	0	(98,641)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 20258.65	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	02/26/2016	03/01/2021	1,000	2,722,000	MAR21 HSI C @ 20258.65	537,595	0	0	1,328,101		1,328,101	702,595	0	(107,225)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	02/26/2016	02/28/2018	1,000	5,520,000	FEB18 HSI C @ 19111.93	830,760	0	0	2,863,526		2,863,526	2,079,890	0	(413,680)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	02/26/2016	03/01/2021	1,000	1,283,000	MAR21 HSI C @ 19111.93	291,241	0	0	625,993		625,993	338,713	0	(58,089)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	03/02/2016	02/28/2018	1,000	635,000	FEB18 HSI C @ 19111.93	108,268	0	0	329,409		329,409	245,956	0	(54,282)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 21588.28	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	03/24/2016	03/29/2021	1,000	3,905,000	MAR21 HSI C @ 21588.28	684,547	0	0	1,620,638		1,620,638	862,807	0	(136,461)	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. YOFNFTDEYOVHB071S928	03/24/2016	03/28/2018	1,000	6,360,000	MAR18 HSI C @ 20366.30	829,980	0	0	2,731,953		2,731,953	2,068,481	0	(412,728)	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. YOFNFTDEYOVHB071S928	03/24/2016	03/29/2021	1,000	1,860,000	MAR21 HSI C @ 20366.30	382,788	0	0	862,942		862,942	445,739	0	(76,307)	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. YOFNFTDEYOVHB071S928	04/27/2016	04/28/2021	1,000	5,715,000	APR21 HSI C @ 22671.31	1,032,129	0	0	2,143,096		2,143,096	1,193,132	0	(206,200)	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. YOFNFTDEYOVHB071S928	04/27/2016	04/30/2018	1,000	6,930,000	APR18 HSI C @ 21388.03	900,207	0	0	2,597,162		2,597,162	2,034,457	0	(448,261)	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. YOFNFTDEYOVHB071S928	04/27/2016	04/28/2021	1,000	1,500,000	APR21 HSI C @ 21388.03	316,950	0	0	634,141		634,141	342,390	0	(63,321)	0	0		0001
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 22064	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	05/27/2016	05/28/2021	1,000	10,760,000	MAY21 HSI C @ 22064	1,828,124	0	0	4,167,501		4,167,501	2,264,839	0	(365,225)	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. YOFNFTDEYOVHB071S928	05/27/2016	05/29/2018	1,000	6,210,000	MAY18 HSI C @ 20815.09	767,556	0	0	2,459,472		2,459,472	1,885,762	0	(382,729)	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. YOFNFTDEYOVHB071S928	05/27/2016	05/28/2021	1,000	1,595,000	MAY21 HSI C @ 20815.09	318,841	0	0	693,875		693,875	366,066	0	(63,698)	0	0		0001
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 21382.81	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	06/27/2016	06/28/2021	1,000	3,830,000	JUN21 HSI C @ 21382.81	667,569	0	0	1,641,111		1,641,111	786,859	0	(133,368)	0	0		0001
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 20172.46	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	06/27/2016	06/28/2021	1,000	1,360,000	JUN21 HSI C @ 20172.46	277,440	0	0	648,797		648,797	303,125	0	(55,427)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 HSI C @ 20172.46	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	06/27/2016	06/28/2018	1,000	5,875,000	JUN18 HSI C @ 20172.46	781,375	0	0	2,548,146		2,548,146	1,674,224	0	(390,153)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2393.3	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	01/03/2017	01/03/2018	450	1,015,983	JAN18 SPX C @ 2393.3	0	18,593	0	65,401		65,401	65,248	0	(18,440)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2406.67	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International YOFNFTDEYOVHB071S928	01/12/2017	01/12/2018	443	1,005,205	JAN18 SPX C @ 2406.67	0	16,787	0	64,189		64,189	63,637	0	(16,235)	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. YOFNFTDEYOVHB071S928	01/18/2017	01/18/2018	463	1,052,156	JAN18 SPX C @ 2408.20	0	16,940	0	69,504		69,504	68,669	0	(16,104)	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 YOFNFTDEYOVHB071S928	01/27/2017	01/27/2018	580	1,330,755	JAN18 SPX C @ 2432.37	0	19,828	0	78,734		78,734	77,267	0	(18,362)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	01/27/2017	01/28/2022	1,000	4,425,000	JAN22 HSI C @ 23360.78	0	827,033	0	1,290,073		1,290,073	616,043	0	(153,003)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	01/27/2017	01/28/2022	1,000	1,730,000	JAN22 HSI C @ 23360.78	0	377,832	0	577,112		577,112	269,180	0	(69,900)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	01/27/2017	01/28/2019	1,000	8,235,000	JAN19 HSI C @ 23360.78	0	1,054,904	0	2,210,828		2,210,828	1,643,691	0	(487,767)	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. YOFNFTDEYOVHB071S928	01/30/2017	01/29/2018	3,591	8,190,000	JAN18 SPX C @ 2280.90	0	457,821	0	1,418,386		1,418,386	1,381,911	0	(421,346)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2303.71	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	01/30/2017	01/29/2018	5,088	11,605,000	JAN18 SPX C @ 2303.71	0	582,571	0	1,894,562		1,894,562	1,848,148	0	(536,157)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2435.27	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	02/03/2017	02/03/2018	472	1,084,196	FEB18 SPX C @ 2435.27	0	15,938	0	66,288		66,288	64,803	0	(14,453)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2455.06	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	02/10/2017	02/10/2018	445	1,030,549	FEB18 SPX C @ 2455.06	0	15,561	0	57,036		57,036	55,288	0	(13,813)	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. YOFNFTDEYOVHB071S928	02/13/2017	01/29/2018	1,576	3,595,000	JAN18 SPX C @ 2303.71	0	215,410	0	586,898		586,898	569,050	0	(197,562)	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 YOFNFTDEYOVHB071S928	02/17/2017	02/17/2018	446	1,049,061	FEB18 SPX C @ 2492.23	0	15,526	0	44,343		44,343	42,301	0	(13,484)	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 YOFNFTDEYOVHB071S928	02/27/2017	02/27/2018	461	1,093,106	FEB18 SPX C @ 2511.91	0	17,162	0	42,080		42,080	39,353	0	(14,435)	0	0		0001
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 25165.17	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	02/27/2017	02/28/2022	1,000	3,680,000	FEB22 HSI C @ 25165.17	0	657,616	0	991,822		991,822	444,709	0	(110,503)	0	0		0001
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 23740.73	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	02/27/2017	02/28/2022	1,000	880,000	FEB22 HSI C @ 23740.73	0	184,096	0	273,148		273,148	119,987	0	(30,935)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 HSI C @ 23740.73	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	02/27/2017	02/28/2019	1,000	7,510,000	FEB19 HSI C @ 23740.73	0	901,200	0	1,842,005		1,842,005	1,319,284	0	(378,479)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2387.28	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	02/28/2017	02/28/2018	4,425	10,460,000	FEB18 SPX C @ 2387.28	0	511,494	0	1,290,938		1,290,938	1,208,258	0	(428,814)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2363.64	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	02/28/2017	02/28/2018	3,188	7,535,000	FEB18 SPX C @ 2363.64	0	411,411	0	1,003,055		1,003,055	936,553	0	(344,909)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2510.49	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	03/07/2017	03/07/2018	453	1,071,874	MAR18 SPX C @ 2510.49	0	18,436	0	47,948		47,948	44,614	0	(15,103)	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 YOFNFTDEYOVHB071S928	03/16/2017	03/16/2018	461	1,098,396	MAR18 SPX C @ 2524.26	0	17,245	0	46,835		46,835	43,292	0	(13,701)	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 YOFNFTDEYOVHB071S928	03/27/2017	03/27/2018	435	1,018,091	MAR18 SPX C @ 2482.09	0	15,984	0	66,789		66,789	63,023	0	(12,218)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 25806.62	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	03/27/2017	03/28/2022	1,000	4,090,000	MAR22 HSI C @ 25806.62	0	742,744	0	1,051,246		1,051,246	421,926	0	(113,424)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 24345.87	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	03/27/2017	03/28/2022	1,000	1,745,000	MAR22 HSI C @ 24345.87	0	370,987	0	517,880		517,880	203,546	0	(56,653)	0	0		0001
OTC OPTION CALL BOUGHT, MAR19 HSI C @ 24345.87	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	03/27/2017	03/28/2019	1,000	9,985,000	MAR19 HSI C @ 24345.87	0	1,246,128	0	2,293,782		2,293,782	1,523,262	0	(475,608)	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. YOFNFTDEYOVHB071S928	03/28/2017	03/28/2018	4,159	9,810,000	MAR18 SPX C @ 2382.16	0	483,352	0	1,253,491		1,253,491	1,138,281	0	(368,142)	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. YOFNFTDEYOVHB071S928	03/28/2017	03/28/2018	3,704	8,735,000	MAR18 SPX C @ 2358.57	0	480,420	0	1,199,191		1,199,191	1,084,680	0	(365,909)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2501.77	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	04/04/2017	04/04/2018	439	1,036,660	APR18 SPX C @ 2501.77	0	14,617	0	61,911		61,911	58,147	0	(10,853)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2489.95	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	04/17/2017	04/17/2018	475	1,114,927	APR18 SPX C @ 2489.95	0	16,947	0	76,549		76,549	71,581	0	(11,979)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2516.6	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	04/24/2017	04/24/2018	428	1,016,887	APR18 SPX C @ 2516.6	0	13,118	0	60,003		60,003	55,906	0	(9,021)	0	0		0001
OTC OPTION CALL BOUGHT, APR22 HSI C @ 26092.04	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	04/27/2017	04/28/2022	1,000	6,575,000	APR22 HSI C @ 26092.04	0	1,134,188	0	1,637,798		1,637,798	657,567	0	(153,956)	0	0		0001
OTC OPTION CALL BOUGHT, APR22 HSI C @ 24615.13	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	04/27/2017	04/28/2022	1,000	2,305,000	APR22 HSI C @ 24615.13	0	466,993	0	664,452		664,452	260,849	0	(63,390)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 HSI C @ 24615.13	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	04/27/2017	04/29/2019	1,000	8,870,000	APR19 HSI C @ 24615.13	0	1,038,677	0	1,959,039		1,959,039	1,272,264	0	(351,902)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2384.2	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	04/28/2017	04/30/2018	3,433	8,185,000	APR18 SPX C @ 2384.2	0	427,257	0	1,056,456		1,056,456	916,753	0	(287,554)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2408.04	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	04/28/2017	04/30/2018	4,649	11,085,000	APR18 SPX C @ 2408.04	0	515,453	0	1,328,956		1,328,956	1,160,416	0	(346,912)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2534.64	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	05/02/2017	05/02/2018	429	1,026,843	MAY18 SPX C @ 2534.64	0	13,144	0	55,491		55,491	51,098	0	(8,750)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2540.74	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/09/2017	05/09/2018	428	1,024,953	MAY18 SPX C @ 2540.74	0	13,222	0	54,356		54,356	49,683	0	(8,549)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2524.63	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/19/2017	05/19/2018	474	1,129,524	MAY18 SPX C @ 2524.63	0	16,378	0	70,373		70,373	64,136	0	(10,141)	0	0		0001
OTC OPTION CALL BOUGHT, MAY22 HSI C @ 27200.29	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	05/26/2017	05/31/2022	1,000	11,755,000	MAY22 HSI C @ 27200.29	0	2,027,738	0	2,684,787		2,684,787	899,581	0	(242,531)	0	0		0001
OTC OPTION CALL BOUGHT, MAY22 HSI C @ 25660.65	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	05/26/2017	05/31/2022	1,000	1,650,000	MAY22 HSI C @ 25660.65	0	333,960	0	438,767		438,767	144,751	0	(39,944)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 HSI C @ 25660.65	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	05/26/2017	05/28/2019	1,000	8,945,000	MAY19 HSI C @ 25660.65	0	1,059,983	0	1,718,543		1,718,543	975,686	0	(317,126)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2557.68	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/30/2017	05/30/2018	414	1,000,102	MAY18 SPX C @ 2557.68	0	13,301	0	51,608		51,608	46,142	0	(7,835)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2412.91	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/30/2017	05/29/2018	2,899	6,995,000	MAY18 SPX C @ 2412.91	0	371,435	0	833,871		833,871	681,828	0	(219,391)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2437.04	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/30/2017	05/29/2018	3,595	8,675,000	MAY18 SPX C @ 2437.04	0	411,195	0	956,818		956,818	788,499	0	(242,876)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2585.41	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	06/02/2017	06/02/2018	427	1,041,709	JUN18 SPX C @ 2585.41	0	13,542	0	43,067		43,067	37,390	0	(7,866)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2431.77	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	06/09/2017	06/09/2018	412	1,001,641	JUN18 SPX C @ 2431.77	0	13,122	0	101,297		101,297	95,545	0	(7,370)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2579.14	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	06/16/2017	06/16/2018	427	1,039,909	JUN18 SPX C @ 2579.14	0	14,351	0	47,611		47,611	41,045	0	(7,785)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2585.41	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	06/26/2017	06/26/2018	435	1,060,082	JUN18 SPX C @ 2585.41	0	13,039	0	47,238		47,238	40,915	0	(6,716)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, JUN22 HSI C @ 27224.51	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	06/27/2017	06/28/2022	1,000	4,580,000	JUN22 HSI C @ 27224.51	0	768,066	0	1,018,574		1,018,574	329,122	0	(78,614)	0	0		0001
OTC OPTION CALL BOUGHT, JUN22 HSI C @ 25683.5	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	06/27/2017	06/28/2022	1,000	1,550,000	JUN22 HSI C @ 25683.5	0	305,040	0	401,974		401,974	128,156	0	(31,222)	0	0		0001
OTC OPTION CALL BOUGHT, JUN19 HSI C @ 25683.5	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	06/27/2017	06/28/2019	1,000	9,945,000	JUN19 HSI C @ 25683.5	0	1,133,730	0	1,835,179		1,835,179	991,473	0	(290,024)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2465.1	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	06/28/2017	06/28/2018	5,480	13,375,000	JUN18 SPX C @ 2465.1	0	625,950	0	1,366,137		1,366,137	1,059,164	0	(318,977)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2440.69	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	06/28/2017	06/28/2018	7,942	19,385,000	JUN18 SPX C @ 2440.69	0	1,019,651	0	2,146,886		2,146,886	1,646,838	0	(519,603)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2578.49	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	07/05/2017	07/05/2018	460	1,119,783	JUL18 SPX C @ 2578.49	0	15,229	0	54,414		54,414	46,653	0	(7,468)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2606.83	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	07/14/2017	07/14/2018	432	1,062,123	JUL18 SPX C @ 2606.83	0	12,639	0	41,790		41,790	35,038	0	(5,887)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2618.1	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	07/24/2017	07/24/2018	520	1,284,171	JUL18 SPX C @ 2618.1	0	14,254	0	48,322		48,322	40,316	0	(6,248)	0	0		0001
OTC OPTION CALL BOUGHT, JUL22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	07/27/2017	07/28/2022	1,000	6,795,000	JUL22 HSI C @ 106	0	1,038,276	0	1,386,443		1,386,443	437,389	0	(89,222)	0	0		0001
OTC OPTION CALL BOUGHT, JUL22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	07/27/2017	07/28/2022	1,000	1,520,000	JUL22 HSI C @ 100	0	277,096	0	363,756		363,756	110,472	0	(23,812)	0	0		0001
OTC OPTION CALL BOUGHT, JUL19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	07/27/2017	07/29/2019	1,000	9,370,000	JUL19 HSI C @ 100	0	982,913	0	1,499,711		1,499,711	727,614	0	(210,816)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2472.1	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	07/28/2017	07/30/2018	3,050	7,540,000	JUL18 SPX C @ 2472.1	0	381,804	0	772,844		772,844	553,333	0	(162,293)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2496.82	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	07/28/2017	07/30/2018	3,677	9,090,000	JUL18 SPX C @ 2496.82	0	453,562	0	856,803		856,803	596,036	0	(192,795)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2626.22	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/02/2017	08/02/2018	414	1,024,594	AUG18 SPX C @ 2626.22	0	10,553	0	37,358		37,358	31,171	0	(4,366)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2584.5	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/10/2017	08/10/2018	422	1,029,874	AUG18 SPX C @ 2584.5	0	14,418	0	52,926		52,926	44,157	0	(5,649)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2574.07	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/21/2017	08/21/2018	461	1,118,988	AUG18 SPX C @ 2574.07	0	16,113	0	63,397		63,397	53,111	0	(5,827)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2585.31	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/24/2017	08/24/2018	410	1,000,610	AUG18 SPX C @ 2585.31	0	13,708	0	53,192		53,192	44,329	0	(4,845)	0	0		0001
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	08/25/2017	08/29/2022	1,000	6,435,000	AUG22 HSI C @ 106	0	1,006,213	0	1,314,299		1,314,299	378,466	0	(70,380)	0	0		0001
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	08/25/2017	08/29/2022	1,000	1,290,000	AUG22 HSI C @ 100	0	239,241	0	308,781		308,781	86,274	0	(16,734)	0	0		0001
OTC OPTION CALL BOUGHT, AUG19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	08/25/2017	08/28/2019	1,000	12,215,000	AUG19 HSI C @ 100	0	1,351,564	0	1,932,184		1,932,184	816,636	0	(236,017)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2590.89	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/28/2017	08/28/2018	425	1,038,476	AUG18 SPX C @ 2590.89	0	14,331	0	53,914		53,914	44,491	0	(4,908)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2468.68	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/28/2017	08/28/2018	3,748	9,160,000	AUG18 SPX C @ 2468.68	0	437,848	0	986,719		986,719	698,819	0	(149,948)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2444.24	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/28/2017	08/28/2018	4,353	10,640,000	AUG18 SPX C @ 2444.24	0	571,368	0	1,234,268		1,234,268	858,574	0	(195,674)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2613.47	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	09/06/2017	09/06/2018	440	1,085,083	SEP18 SPX C @ 2613.47	0	15,408	0	49,446		49,446	38,935	0	(4,897)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2650.24	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	09/15/2017	09/15/2018	405	1,012,950	SEP18 SPX C @ 2650.24	0	13,270	0	36,738		36,738	27,358	0	(3,890)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2646.46	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	09/25/2017	09/25/2018	508	1,268,562	SEP18 SPX C @ 2646.46	0	17,252	0	48,775		48,775	36,107	0	(4,585)	0	0		0001
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	09/27/2017	09/28/2022	1,000	5,280,000	SEP22 HSI C @ 106	0	842,688	0	1,024,611		1,024,611	225,741	0	(43,818)	0	0		0001
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	09/27/2017	09/28/2022	1,000	1,735,000	SEP22 HSI C @ 100	0	327,742	0	395,715		395,715	85,015	0	(17,042)	0	0		0001
OTC OPTION CALL BOUGHT, SEP19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	09/27/2017	09/30/2019	1,000	10,180,000	SEP19 HSI C @ 100	0	1,166,628	0	1,532,670		1,532,670	517,242	0	(151,200)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2535.16	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	09/28/2017	09/28/2018	4,914	12,335,000	SEP18 SPX C @ 2535.16	0	594,547	0	1,073,253		1,073,253	631,822	0	(153,116)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2510.06	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	09/28/2017	09/28/2018	5,109	12,825,000	SEP18 SPX C @ 2510.06	0	693,833	0	1,215,593		1,215,593	700,446	0	(178,686)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2686.65	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	10/03/2017	10/03/2018	413	1,046,877	OCT18 SPX C @ 2686.65	0	12,563	0	31,054		31,054	21,555	0	(3,063)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2703.9858	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	10/12/2017	10/12/2018	400	1,019,328	OCT18 SPX C @ 2703.9858	0	12,232	0	27,788		27,788	18,237	0	(2,681)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2718.88	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	10/23/2017	10/23/2018	399	1,022,758	OCT18 SPX C @ 2718.88	0	11,864	0	26,017		26,017	16,396	0	(2,243)	0	0		0001
OTC OPTION CALL BOUGHT, OCT22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	10/27/2017	10/28/2022	1,000	7,040,000	OCT22 HSI C @ 106	0	1,151,040	0	1,239,156		1,239,156	129,067	0	(40,951)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	10/27/2017	10/28/2019	1,000	13,465,000	OCT19 HSI C @ 100	0	1,518,852	0	1,754,037		1,754,037	370,240	0	(135,055)	0	0		0001
OTC OPTION CALL BOUGHT, OCT22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA YOFNFTDEYOVHB071S928	10/27/2017	10/28/2022	1,000	1,340,000	OCT22 HSI C @ 100	0	258,888	0	279,328		279,328	29,651	0	(9,211)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2598.56	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	10/30/2017	10/29/2018	4,116	10,590,000	OCT18 SPX C @ 2598.56	0	472,314	0	748,208		748,208	356,343	0	(80,449)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2727.2	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	10/30/2017	10/30/2018	403	1,037,955	OCT18 SPX C @ 2727.2	0	11,418	0	25,701		25,701	16,223	0	(1,939)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2572.83	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	10/30/2017	10/29/2018	5,844	15,035,000	OCT18 SPX C @ 2572.83	0	760,771	0	1,170,087		1,170,087	538,898	0	(129,582)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2746.6	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	11/06/2017	11/06/2018	409	1,058,562	NOV18 SPX C @ 2746.6	0	11,962	0	22,915		22,915	12,756	0	(1,802)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2718.50	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC YOFNFTDEYOVHB071S928	11/15/2017	11/15/2018	423	1,086,061	NOV18 SPX C @ 2718.50	0	16,400	0	31,202		31,202	16,869	0	(2,067)	0	0		0001
OTC OPTION CALL BOUGHT, NOV22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/27/2017	11/28/2022	1,000	4,400,000	NOV22 HSI C @ 106	0	725,120	0	718,140		718,140	6,514	0	(13,494)	0	0		0001
OTC OPTION CALL BOUGHT, NOV22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/27/2017	11/28/2022	1,000	1,480,000	NOV22 HSI C @ 100	0	287,268	0	287,228		287,228	5,306	0	(5,346)	0	0		0001
OTC OPTION CALL BOUGHT, NOV19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/27/2017	11/29/2019	1,000	13,045,000	NOV19 HSI C @ 100	0	1,538,005	0	1,487,436		1,487,436	20,868	0	(71,437)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2757.51	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	11/27/2017	11/27/2018	435	1,130,983	NOV18 SPX C @ 2757.51	0	14,477	0	25,304		25,304	12,176	0	(1,349)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2627.04	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/28/2017	11/28/2018	4,425	11,625,000	NOV18 SPX C @ 2627.04	0	627,750	0	752,014		752,014	181,020	0	(56,755)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2653.31	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/28/2017	11/28/2018	4,636	12,180,000	NOV18 SPX C @ 2653.31	0	583,422	0	707,388		707,388	176,713	0	(52,748)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2787.03	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	12/06/2017	12/06/2018	402	1,055,958	DEC18 SPX C @ 2787.03	0	14,255	0	19,603		19,603	6,324	0	(976)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2823.96	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	12/12/2017	12/12/2018	377	1,005,619	DEC18 SPX C @ 2823.96	0	12,369	0	14,162		14,162	2,437	0	(644)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2845.64	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	12/21/2017	12/21/2018	393	1,054,020	DEC18 SPX C @ 2845.64	0	13,491	0	12,721		12,721	(401)	0	(370)	0	0		0001
OTC OPTION CALL BOUGHT, DEC22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	12/27/2017	12/28/2022	1,000	4,705,000	DEC22 HSI C @ 106	0	807,378	0	713,079		713,079	(92,531)	0	(1,768)	0	0		0001
OTC OPTION CALL BOUGHT, DEC22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	12/27/2017	12/28/2022	1,000	3,245,000	DEC22 HSI C @ 100	0	655,490	0	587,026		587,026	(67,029)	0	(1,435)	0	0		0001
OTC OPTION CALL BOUGHT, DEC19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Goldman Sachs International YOFNFTDEYOVHB071S928	12/27/2017	12/30/2019	1,000	16,890,000	DEC19 HSI C @ 100	0	2,014,977	0	1,841,267		1,841,267	(162,714)	0	(10,996)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2714.42	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	12/28/2017	12/28/2018	4,324	11,620,000	DEC18 SPX C @ 2714.42	0	574,028	0	497,448		497,448	(71,862)	0	(4,718)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2687.54	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	12/28/2017	12/28/2018	4,205	11,300,000	DEC18 SPX C @ 2687.54	0	627,150	0	549,072		549,072	(72,923)	0	(5,155)	0	0		0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										51,299,780	44,743,098	0	182,493,193	XXX	182,493,193	104,117,684	0	(24,393,449)	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										51,299,780	44,743,098	0	182,493,193	XXX	182,493,193	104,117,684	0	(24,393,449)	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										51,299,780	44,743,098	0	182,493,193	XXX	182,493,193	104,117,684	0	(24,393,449)	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0429999. Total Purchased Options										51,299,780	44,743,098	0	182,493,193	XXX	182,493,193	104,117,684	0	(24,393,449)	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2545.94	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	01/30/2017	01/29/2018	3,591	8,190,000	JAN18 SPX C @ 2545.94	0	(79,443)	0	(484,057)		(484,057)	(477,728)	0	73,114	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. YOFNFTDEYOVHB071S928	01/30/2017	01/29/2018	5,088	11,605,000	JAN18 SPX C @ 2518.57	0	(141,581)	0	(819,303)		(819,303)	(808,023)	0	130,301	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. YOFNFTDEYOVHB071S928	02/13/2017	01/29/2018	1,576	3,595,000	JAN18 SPX C @ 2520.39	0	(57,592)	0	(251,040)		(251,040)	(246,268)	0	52,820	0	0		0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2610.17	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	02/28/2017	02/28/2018	4,425	10,460,000	FEB18 SPX C @ 2610.17	0	(118,198)	0	(381,301)		(381,301)	(362,195)	0	99,092	0	0		0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2637.59	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	02/28/2017	02/28/2018	3,188	7,535,000	FEB18 SPX C @ 2637.59	0	(67,062)	0	(205,434)		(205,434)	(194,594)	0	56,221	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. YOFNFTDEYOVHB071S928	03/28/2017	03/28/2018	4,159	9,810,000	MAR18 SPX C @ 2605.51	0	(109,395)	0	(426,036)		(426,036)	(399,961)	0	83,320	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. YOFNFTDEYOVHB071S928	03/28/2017	03/28/2018	3,704	8,735,000	MAR18 SPX C @ 2641.13	0	(71,185)	0	(280,279)		(280,279)	(263,312)	0	54,218	0	0		0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2670.07	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	04/28/2017	04/30/2018	3,433	8,185,000	APR18 SPX C @ 2670.07	0	(59,751)	0	(245,401)		(245,401)	(225,864)	0	40,214	0	0		0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2631.68	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	04/28/2017	04/30/2018	4,649	11,085,000	APR18 SPX C @ 2631.68	0	(113,067)	0	(454,265)		(454,265)	(417,295)	0	76,097	0	0		0001
OTC OPTION CALL WRITTEN, MAY18 SPX C @ 2663.37	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/30/2017	05/29/2018	3,595	8,675,000	MAY18 SPX C @ 2663.37	0	(89,353)	0	(305,812)		(305,812)	(269,236)	0	52,777	0	0		0001
OTC OPTION CALL WRITTEN, MAY18 SPX C @ 2703.18	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/30/2017	05/29/2018	2,899	6,995,000	MAY18 SPX C @ 2703.18	0	(50,364)	0	(175,062)		(175,062)	(154,446)	0	29,748	0	0		0001
OTC OPTION CALL WRITTEN, JUN17 SPX C @ 2695.99	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	06/28/2017	06/28/2018	5,480	13,375,000	JUN17 SPX C @ 2695.99	0	(128,400)	0	(414,010)		(414,010)	(351,041)	0	65,431	0	0		0001
OTC OPTION CALL WRITTEN, JUN18 SPX C @ 2712.09	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	06/28/2017	06/28/2018	7,942	19,385,000	JUN18 SPX C @ 2712.09	0	(158,957)	0	(525,829)		(525,829)	(447,875)	0	81,003	0	0		0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2769.99	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	07/28/2017	07/30/2018	3,050	7,540,000	JUL18 SPX C @ 2769.99	0	(47,032)	0	(149,394)		(149,394)	(122,354)	0	19,992	0	0		0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2729.94	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. YOFNFTDEYOVHB071S928	07/28/2017	07/30/2018	3,677	9,090,000	JUL18 SPX C @ 2729.94	0	(125,423)	0	(253,523)		(253,523)	(181,413)	0	53,314	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2675.95	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/28/2017	08/28/2018	3,748	9,160,000	AUG18 SPX C @ 2675.95	0	(107,172)	0	(410,065)		(410,065)	(339,596)	0	36,703	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2719.22	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	08/28/2017	08/28/2018	4,353	10,640,000	AUG18 SPX C @ 2719.22	0	(84,056)	0	(362,811)		(362,811)	(307,541)	0	28,786	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2748.01	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	09/28/2017	09/28/2018	4,914	12,335,000	SEP18 SPX C @ 2748.01	0	(149,254)	0	(377,396)		(377,396)	(266,580)	0	38,438	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2787.17	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	09/28/2017	09/28/2018	5,109	12,825,000	SEP18 SPX C @ 2787.17	0	(110,295)	0	(294,237)		(294,237)	(212,347)	0	28,405	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2817.25	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	10/30/2017	10/29/2018	4,116	10,590,000	OCT18 SPX C @ 2817.25	0	(96,369)	0	(226,662)		(226,662)	(146,708)	0	16,415	0	0		0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2848.38	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	10/30/2017	10/29/2018	5,844	15,035,000	OCT18 SPX C @ 2848.38	0	(100,735)	0	(251,136)		(251,136)	(167,560)	0	17,158	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2914.7	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/28/2017	11/28/2018	4,425	11,625,000	NOV18 SPX C @ 2914.7	0	(97,650)	0	(128,038)		(128,038)	(39,217)	0	8,829	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2876.08	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Citibank, N.A. YOFNFTDEYOVHB071S928	11/28/2017	11/28/2018	4,636	12,180,000	NOV18 SPX C @ 2876.08	0	(135,198)	0	(186,841)		(186,841)	(63,866)	0	12,223	0	0		0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2942.32	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	12/28/2017	12/28/2018	4,324	11,620,000	DEC18 SPX C @ 2942.32	0	(133,630)	0	(106,792)		(106,792)	25,740	0	1,098	0	0		0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2988.81	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada YOFNFTDEYOVHB071S928	12/28/2017	12/28/2018	4,205	11,300,000	DEC18 SPX C @ 2988.81	0	(85,880)	0	(68,431)		(68,431)	16,743	0	706	0	0		0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(2,517,042)	0	(7,783,155)	XXX	(7,783,155)	(6,422,537)	0	1,156,423	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(2,517,042)	0	(7,783,155)	XXX	(7,783,155)	(6,422,537)	0	1,156,423	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	(2,517,042)	0	(7,783,155)	XXX	(7,783,155)	(6,422,537)	0	1,156,423	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	(2,517,042)	0	(7,783,155)	XXX	(7,783,155)	(6,422,537)	0	1,156,423	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. YOFNFTDEYOVHB071S928	10/16/2013	10/30/2020	1	1,800,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	19,051	0		3,975	0	0	0	0	15,148		(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. YOFNFTDEYOVHB071S928	10/16/2013	10/30/2020	1	500,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	4,642	0		1,104	0	0	0	0	4,208		(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. YOFNFTDEYOVHB071S928	10/16/2013	10/30/2020	1	1,900,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	17,640	0		4,196	0	0	0	0	15,990		(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. YOFNFTDEYOVHB071S928	10/16/2013	10/30/2023	1	700,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	10,560	0		21,217	0	0	0	0	8,453		(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. YOFNFTDEYOVHB071S928	10/16/2013	10/30/2023	1	2,300,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	34,696	0		69,712	0	0	0	0	27,774		(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. YOFNFTDEYOVHB071S928	10/16/2013	10/30/2023	1	2,200,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	33,188	0		66,681	0	0	0	0	26,566		(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 YOFNFTDEYOVHB071S928	03/17/2015	04/13/2027	1	1,000,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	9,791	0		(12,756)	0	0	0	0	15,238		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	03/17/2015	04/13/2027	1	1,000,000	...REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	9,791	0		(12,756)	0	0	0	0	15,238		(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 YOFNFTDEYOVHB071S928	03/17/2015	04/13/2030	1	500,000	...REC FSWP: USD 3.340500 4/13/2030 [PAY 6ML]	0	0	5,413	0		(7,216)	0	0	0	0	8,764		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	12/20/2017	12/15/2024	1	3,000,000	...REC 1ML [PAY SWP: USD 2.291000 15-DEC-2024]	0	0	(453)	0		(12,869)	0	0	0	0	39,577		(100/100)
INTEREST RATE SWAP, REC 6ML, PAY 6ML	Fair Value hedge of Bond portfolio	D-1	INTEREST RISK	Barclays Bank, PLC YOFNFTDEYOVHB071S928	08/10/1998	08/31/2027	1	893,755	...SWP: USD 08/31/2027	0	0	(735,596)	0		(10,666,131)	0	0	0	0	13,897		(100/100)
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(591,277)	0	XXX	(10,544,843)	0	0	0	0	190,853	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	09/27/2016	11/15/2023	1	111,950	...CSWAP: EUR/USD 11/15/2023	4,665	0	2,216	(8,130)		(10,730)	0	(14,605)	0	0	1,357		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	10/19/2016	11/10/2026	1	123,120	...CSWAP: GBP/USD 11/10/2026	(1,715)	0	707	(12,155)		(19,733)	0	(11,710)	0	0	1,833		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	03/01/2017	08/05/2024	1	615,400	...CSWAP: GBP/USD 8/5/2024	0	(31,450)	4,134	(60,975)		(57,881)	0	(29,525)	0	0	7,905		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	06/08/2017	09/13/2027	1	561,100	...CSWAP: EUR/USD 9/13/2027	0	(34,725)	3,208	(39,300)		(53,249)	0	(4,575)	0	0	8,741		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	06/21/2017	07/26/2027	1	151,040	...CSWAP: AUD/USD 7/26/2027	0	(7,470)	(607)	(5,390)		(8,634)	0	2,080	0	0	2,337		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	06/29/2017	07/19/2024	1	571,500	...CSWAP: EUR/USD 7/19/2024	0	(4,425)	5,228	(28,900)		(39,960)	0	(24,475)	0	0	7,315		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC YOFNFTDEYOVHB071S928	07/27/2017	08/17/2027	1	262,500	...CSWAP: GBP/USD 8/17/2027	0	4,740	1,139	(8,050)		(12,471)	0	(12,790)	0	0	4,074		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	10/18/2017	10/30/2024	1	117,770	...CSWAP: EUR/USD 10/30/2024	0	1,495	449	(2,310)		(2,964)	0	(3,805)	0	0	1,540		(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										2,950	(71,835)	16,474	(165,210)	XXX	(205,622)	0	(99,405)	0	0	35,102	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										2,950	(71,835)	(574,803)	(165,210)	XXX	(10,750,465)	0	(99,405)	0	0	225,955	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 YOFNFTDEYOVHB071S928	11/24/2014	11/26/2024	1	10,000,000	...REC SWP: USD 2.336500 11/26/2024 [PAY 1ML]	0	0	121,853	66,226		66,231	(84,309)	0	0	0	131,430		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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2018	1	21,500,000	...REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	(5,690)	63,569		63,569	48,959	0	0	0	80,760		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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2019	1	6,100,000	...REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	(17,693)	49,401		49,401	42,680	0	0	0	38,148		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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2020	1	35,300,000	...REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	(179,795)	379,071		379,071	343,071	0	0	0	282,793		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2021	1	1,200,000	REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	(8,276)	13,018		13,018	12,857	0	0	0	11,332		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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2023	1	100,000	REC 1ML [PAY SWP: USD 2.050000 7/25/2023]	0	0	(952)	659		659	896	0	0	0	1,180		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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2024	1	6,600,000	REC 1ML [PAY SWP: USD 2.145000 7/25/2024]	0	0	(68,937)	27,250		27,250	48,805	0	0	0	84,585		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 YOFNFTDEYOVHB071S928	11/01/2016	11/03/2018	1	5,000,000	REC 1ML [PAY SWP: USD 0.840000 11/3/2018]	0	0	12,182	38,408		38,408	1,635	0	0	0	22,928		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 YOFNFTDEYOVHB071S928	11/01/2016	11/03/2021	1	20,000,000	REC 1ML [PAY SWP: USD 1.155500 11/3/2021]	0	0	(18,533)	708,243		708,243	83,019	0	0	0	196,057		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 YOFNFTDEYOVHB071S928	11/01/2016	11/03/2023	1	18,000,000	REC 1ML [PAY SWP: USD 1.354500 11/3/2023]	0	0	(54,349)	828,702		828,702	29,662	0	0	0	217,566		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 YOFNFTDEYOVHB071S928	11/01/2016	11/03/2031	1	2,000,000	REC 1ML [PAY SWP: USD 1.791000 11/3/2031]	0	0	(15,427)	146,067		146,067	(17,888)	0	0	0	37,215		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 YOFNFTDEYOVHB071S928	11/01/2016	11/03/2026	1	10,000,000	REC 1ML [PAY SWP: USD 1.578000 11/3/2026]	0	0	(53,878)	574,101		574,101	(26,397)	0	0	0	148,716		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	09/21/2017	09/25/2020	1	8,000,000	REC 1ML [PAY SWP: USD 1.724000 9/25/2020]	0	0	(8,987)	68,251		68,251	68,251	0	0	0	66,175		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 YOFNFTDEYOVHB071S928	10/31/2014	11/04/2030	1	9,000,000	REC 3ML [PAY FSWP: USD 3.025000 11/4/2030]	0	0	(157,587)	(576,300)		(576,300)	29,297	0	0	0	161,324		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 YOFNFTDEYOVHB071S928	11/06/2014	11/10/2019	1	27,000,000	REC 3ML [PAY FSWP: USD 2.522000 11/10/2019]	0	0	(352,125)	(239,112)		(239,112)	421,996	0	0	0	184,129		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 YOFNFTDEYOVHB071S928	11/06/2014	11/10/2024	1	16,000,000	REC 3ML [PAY FSWP: USD 3.010000 11/10/2024]	0	0	(280,106)	(726,240)		(726,240)	204,543	0	0	0	209,621		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 YOFNFTDEYOVHB071S928	07/29/2015	07/25/2022	1	100,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	835	(905)		(905)	(1,019)	0	0	0	1,069		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 YOFNFTDEYOVHB071S928	09/29/2015	10/01/2025	1	15,000,000	REC 3ML [PAY FSWP: USD 2.745000 10/1/2025]	0	0	1,795	(201,304)		(201,304)	(140,061)	0	0	0	208,874		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 YOFNFTDEYOVHB071S928	11/01/2016	11/03/2041	1	1,000,000	REC SWP: USD 1.918000 11/3/2041 [PAY 1ML]	0	0	9,311	(100,149)		(100,149)	15,721	0	0	0	24,422		0002

SCHEDULE DB - PART A - SECTION 1

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

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CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	04/07/2017	04/11/2027	1	5,000,000	....REC SWP: USD 2.202000 4/11/2027 [PAY 1ML]	0	0	35,920	(40,132)		(40,132)	(40,132)	0	0	0	76,167		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	03/17/2008	03/19/2018	1	72,000,000	....REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	1,958,299	363,092		363,092	(1,984,221)	0	0	0	166,419		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	09/15/2008	09/17/2018	1	31,000,000	....REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	905,347	511,722		511,722	(936,396)	0	0	0	130,819		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	10/01/2009	10/05/2019	1	102,000,000	....REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	2,146,869	2,262,575		2,262,575	(2,408,498)	0	0	0	676,907		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	05/21/2010	05/25/2020	1	44,000,000	....REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	888,168	1,151,278		1,151,278	(985,431)	0	0	0	340,823		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	08/11/2010	08/13/2020	1	30,000,000	....REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	452,100	444,628		444,628	(521,955)	0	0	0	242,758		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	03/15/2011	03/17/2021	1	20,000,000	....REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	430,545	752,945		752,945	(475,687)	0	0	0	179,191		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	09/22/2011	09/26/2031	1	12,000,000	....REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	157,688	90,586		90,586	22,748	0	0	0	222,447		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. YOFNFTDEYOVHB071S928	10/04/2011	10/06/2021	1	6,900,000	....REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(57,381)	37,495		37,495	69,662	0	0	0	66,961		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	01/19/2012	12/15/2020	1	14,000,000	....REC 1ML [PAY SWP: USD 1.888000 12/15/2020]	0	0	(111,751)	69,019		69,019	174,270	0	0	0	120,410		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEYOVHB071S928	01/19/2012	01/25/2018	1	70,000,000	....REC SWP: USD 1.421250 01/25/2018 [PAY 3ML]	0	0	151,566	2,249		2,249	(165,465)	0	0	0	91,599		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	03/14/2012	03/15/2019	1	40,000,000	....REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	(240,687)	65,620		65,620	381,361	0	0	0	219,339		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	07/12/2012	07/16/2022	1	12,000,000	....REC 1ML [PAY SWP: USD 1.550000 7/16/2022]	0	0	(54,989)	309,182		309,182	77,824	0	0	0	127,878		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	08/23/2012	08/28/2022	1	38,000,000	....REC 1ML [PAY SWP: USD 1.701250 8/28/2022]	0	0	(230,760)	756,051		756,051	294,105	0	0	0	410,166		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	10/24/2012	10/26/2022	1	15,000,000	....REC 1ML [PAY SWP: USD 1.775000 10/26/2022]	0	0	(102,074)	261,157		261,157	121,241	0	0	0	164,691		0002

SCHEDULE DB - PART A - SECTION 1

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

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INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	01/16/2013	01/18/2023	1	5,000,000	REC 1ML [PAY SWP: USD 1.792500 1/18/2023]	0	0	(34,676)	88,740		88,740	38,373	0	0	0	56,192		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEYOVHB071S928	02/14/2013	02/19/2023	1	12,000,000	REC 1ML [PAY SWP: USD 2.009000 2/19/2023]	0	0	(109,132)	92,839		92,839	114,808	0	0	0	136,026		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	03/08/2013	03/12/2020	1	11,000,000	REC 1ML [PAY SWP: USD 1.503750 3/12/2020]	0	0	(45,843)	115,813		115,813	95,458	0	0	0	81,527		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	12/07/2010	11/25/2020	1	9,350,000	REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(199,533)	(308,799)		(308,799)	239,647	0	0	0	79,669		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	12/14/2010	12/15/2020	1	8,410,000	REC 1ML [PAY SWP: USD 3.473000 12/15/2020]	0	0	(200,429)	(341,800)		(341,800)	235,462	0	0	0	72,332		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEYOVHB071S928	02/08/2011	02/15/2021	1	22,000,000	REC 1ML [PAY SWP: USD 3.768750 02/15/2021]	0	0	(589,373)	(1,132,006)		(1,132,006)	676,529	0	0	0	194,572		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	06/13/2011	06/15/2018	1	30,000,000	REC 3ML [PAY SWP: USD 2.505000 06/15/2018]	0	0	(388,067)	(110,452)		(110,452)	406,016	0	0	0	101,158		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEYOVHB071S928	06/29/2011	07/01/2018	1	23,000,000	REC 3ML [PAY SWP: USD 2.575000 07/01/2018]	0	0	(313,955)	(95,163)		(95,163)	332,120	0	0	0	81,206		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	07/07/2011	07/11/2018	1	23,000,000	REC 3ML [PAY SWP: USD 2.690000 07/11/2018]	0	0	(339,670)	(117,541)		(117,541)	356,868	0	0	0	83,407		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	10/07/2011	10/11/2021	1	10,200,000	REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	(111,876)	(43,036)		(43,036)	129,122	0	0	0	99,166		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	10/27/2011	10/31/2021	1	20,000,000	REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	(271,169)	(265,145)		(265,145)	298,030	0	0	0	195,847		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEYOVHB071S928	03/08/2012	03/12/2019	1	80,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	(370,404)	265,812		265,812	647,916	0	0	0	437,176		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEYOVHB071S928	05/23/2012	05/25/2022	1	23,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	156,869	(351,576)		(351,576)	(207,678)	0	0	0	241,226		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	06/28/2012	07/02/2022	1	19,000,000	REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	103,963	(416,343)		(416,343)	(141,739)	0	0	0	201,617		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEYOVHB071S928	08/10/2012	08/14/2022	1	3,000,000	REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	18,037	(60,634)		(60,634)	(23,051)	0	0	0	32,248		0002

SCHEDULE DB - PART A - SECTION 1

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

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INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	08/23/2012	08/28/2032	1	11,000,000	...REC 1ML [PAY SWP: USD 2.368750 8/28/2032]	0	0	(140,224)	70,200		70,200	(54,722)	0	0	0	210,647		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	08/29/2012	08/31/2022	1	6,800,000	...REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	40,737	(139,265)		(139,265)	(52,012)	0	0	0	73,463		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEYOVHB071S928	12/17/2012	12/19/2022	1	18,000,000	...REC SWP: USD 1.745750 12/19/2022 [PAY 1ML]	0	0	116,313	(350,952)		(350,952)	(133,438)	0	0	0	200,639		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEYOVHB071S928	01/16/2013	01/18/2018	1	10,000,000	...REC 1ML [PAY SWP: USD 0.783750 1/18/2018]	0	0	31,523	3,358		3,358	(19,003)	0	0	0	11,103		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. YOFNFTDEYOVHB071S928	02/14/2013	02/19/2018	1	24,000,000	...REC 1ML [PAY SWP: USD 0.933000 2/19/2018]	0	0	39,976	19,705		19,705	(7,376)	0	0	0	44,414		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	2,645,568	5,080,178	XXX	5,080,183	(2,363,526)	0	0	0	7,978,534	XXX	XXX
CDS BUY, SCDS: (BRITEL)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	02/14/2017	03/20/2018	1	1,600,000	SCDS: (BRITEL)	0	(13,132)	(14,222)	(3,253)		(3,253)	(673)	0	10,552	0	0		0003
CDS BUY, SCDS: (DT)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	02/14/2017	09/20/2018	1	2,100,000	SCDS: (DT)	0	(26,069)	(18,667)	(13,995)		(13,995)	(2,239)	0	14,313	0	0		0003
CDS BUY, SCDS: (C)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	02/14/2017	06/20/2018	1	4,000,000	SCDS: (C)	0	(35,964)	(35,556)	(16,660)		(16,660)	(4,157)	0	23,461	0	0		0003
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	02/14/2017	03/20/2019	1	1,000,000	ICE: (T)	0	(11,373)	(8,761)	(10,313)		(10,313)	(3,702)	0	4,761	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	02/14/2017	06/20/2019	1	1,750,000	ICE: (LEN)	0	(166,878)	(76,253)	(123,244)		(123,244)	(18,701)	0	62,335	0	0	1	0003
CL CDS BUY, ICE: (AES)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	06/16/2017	06/20/2020	1	520,000	ICE: (AES)	0	(63,733)	(13,890)	(57,741)		(57,741)	(5,396)	0	11,387	0	0	1	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										0	(317,149)	(167,349)	(225,206)	XXX	(225,206)	(34,868)	0	126,809	0	0	XXX	XXX
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. YOFNFTDEYOVHB071S928	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	0	0	0	(1,675)		(1,675)	(1,675)	0	0	0	1,598		0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	(1,675)	XXX	(1,675)	(1,675)	0	0	0	1,598	XXX	XXX
TRS, REC VARIABLE/PAY VARIABLE	TRS	D-1	INTEREST RISK	Voya Financial, Inc. YOFNFTDEYOVHB071S928	01/09/2014	12/31/2029	979,253,886	979,253,886	REC VARIABLE/PAY VARIABLE	(76,664,048)	0	(7,888,202)	(45,027,607)		(45,027,607)	3,905,851	0	4,890,130	0	16,966,982		0001
0949999. Subtotal - Swaps - Hedging Other - Total Return										(76,664,048)	0	(7,888,202)	(45,027,607)	XXX	(45,027,607)	3,905,851	0	4,890,130	0	16,966,982	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(76,664,048)	(317,149)	(5,409,983)	(40,174,310)	XXX	(40,174,305)	1,505,782	0	5,016,939	0	24,947,114	XXX	XXX
CL CDS SELL, CME: (CDX.NA.IG.21.V1),2925 05AG9	CME: (CDX.NA.IG.21.V1),2925 05AG9	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	10/09/2013	12/20/2018	1	10,000,000	CME: (CDX.NA.IG.21.V1)	86,132	0	100,088	15,089		82,065	0	0	(15,602)	0	10,000,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.21.V1),8873 2JAN8	CME: (CDX.NA.IG.21.V1),8873 2JAN8	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	10/09/2013	12/20/2018	1	7,500,000	CME: (CDX.NA.IG.21.V1)	64,599	0	75,066	11,317		61,549	0	0	(11,701)	0	7,500,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.21.V1),0011 4*AH6	CME: (CDX.NA.IG.21.V1),0011 4*AH6	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	10/09/2013	12/20/2018	1	4,500,000	CME: (CDX.NA.IG.21.V1)	38,759	0	45,040	6,783		36,929	0	0	(7,013)	0	4,500,000	1	0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CL CDS SELL, CME: (CDX.NA.IG.21.V1),G928 4#BD8	CME: (CDX.NA.IG.21.V1),G928 4#BD8	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	10/09/2013	12/20/2018	1	3,000,000	CME: (CDX.NA.IG.21.V1)	25,839	0	30,026	4,527		24,619	0	0	(4,681)	0	3,000,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),1251 8*KA7	ICE: (CDX.NA.IG.27.V1),1251 8*KA7	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC YOFNFTDEYOVHB071S928	09/21/2016	12/20/2021	1	37,500,000	ICE: (CDX.NA.IG.27.V1)	364,918	0	371,976	274,542		856,218	0	0	(69,156)	0	37,500,000	1	0003
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 YOFNFTDEYOVHB071S928	09/21/2016	12/20/2021	1	45,000,000	ICE: (CDX.NA.IG.27.V1)	438,127	0	446,372	329,621		1,027,461	0	0	(83,031)	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 YOFNFTDEYOVHB071S928	09/21/2016	12/20/2021	1	41,250,000	ICE: (CDX.NA.IG.27.V1)	402,652	0	409,174	302,936		941,839	0	0	(76,309)	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 YOFNFTDEYOVHB071S928	09/21/2016	12/20/2021	1	26,250,000	ICE: (CDX.NA.IG.27.V1)	248,330	0	260,383	186,797		599,352	0	0	(47,054)	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 YOFNFTDEYOVHB071S928	12/22/2016	12/20/2021	1	69,000,000	ICE: (CDX.NA.IG.27.V1)	1,086,433	0	684,436	858,503		1,575,440	0	0	(216,255)	0	69,000,000	1	0003
0989999. Subtotal - Swaps - Replication - Credit Default										2,755,789	0	2,422,561	1,990,115	XXX	5,205,472	0	0	(530,802)	0	244,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										2,755,789	0	2,422,561	1,990,115	XXX	5,205,472	0	0	(530,802)	0	244,000,000	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	2,054,291	5,080,178	XXX	(5,464,660)	(2,363,526)	0	0	0	8,169,387	XXX	XXX
1169999. Total Swaps - Credit Default										2,755,789	(317,149)	2,255,212	1,764,909	XXX	4,980,266	(34,868)	0	(403,993)	0	244,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										2,950	(71,835)	16,474	(166,885)	XXX	(207,297)	(1,675)	(99,405)	0	0	36,700	XXX	XXX
1189999. Total Swaps - Total Return										(76,664,048)	0	(7,888,202)	(45,027,607)	XXX	(45,027,607)	3,905,851	0	4,890,130	0	16,966,982	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										(73,905,309)	(388,984)	(3,562,225)	(38,349,405)	XXX	(45,719,298)	1,505,782	(99,405)	4,486,137	0	269,173,069	XXX	XXX
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	758,966	AUD/USD	0	0	0	2,463		2,463	2,463	0	0	0	843		0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	525,438	AUD/USD	0	0	0	1,705		1,705	1,705	0	0	0	583		0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	902,761	INR/USD	0	0	0	(24,101)		(24,101)	(24,101)	0	0	0	1,002		0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	611,119	IDR/USD	0	0	0	(3,466)		(3,466)	(3,466)	0	0	0	679		0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	1,303,988	INR/USD	0	0	0	(34,812)		(34,812)	(34,812)	0	0	0	1,448		0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	423,082	IDR/USD	0	0	0	(2,399)		(2,399)	(2,399)	0	0	0	470		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	1,299,263	CNH/USD	0	0	0	(25,833)		(25,833)	(25,833)	0	0	0	1,443		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	3,515,374	EUR/USD	0	0	0	(57,063)		(57,063)	(57,063)	0	0	0	3,903		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	2,062,578	EUR/USD	0	0	0	(33,481)		(33,481)	(33,481)	0	0	0	2,290		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale YOFNFTDEYOVHB071S928	10/17/2017	01/18/2018	1	2,633,992	CNH/USD	0	0	0	(52,372)		(52,372)	(52,372)	0	0	0	2,925		0004
1229999. Subtotal - Forwards - Hedging Other										0	0	0	(229,359)	XXX	(229,359)	(229,359)	0	0	0	15,586	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	(229,359)	XXX	(229,359)	(229,359)	0	0	0	15,586	XXX	XXX
1399999. Subtotal - Hedging Effective										2,950	(71,835)	(574,803)	(165,210)	XXX	(10,750,465)	0	(99,405)	0	0	225,955	XXX	XXX
1409999. Subtotal - Hedging Other										(25,364,268)	41,908,907	(5,409,983)	134,306,369	XXX	134,306,374	98,971,570	0	(18,220,087)	0	24,962,700	XXX	XXX
1419999. Subtotal - Replication										2,755,789	0	2,422,561	1,990,115	XXX	5,205,472	0	0	(530,802)	0	244,000,000	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										(22,605,529)	41,837,072	(3,562,225)	136,131,274	XXX	128,761,381	98,971,570	(99,405)	(18,750,889)	0	269,188,655	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION CALL BOUGHT, JAN17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/27/2012	01/30/2017	01/30/2017	EXPIRATION	1,000	0	JAN17 HSI C @ 107.25	309,600	0	911,326	0	0		(870,514)	0	906,251	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	02/27/2012	02/28/2017	02/28/2017	EXPIRATION	1,000	0	JAN17 HSI C @ 107.25	300,750	0	823,156	0	0		(703,992)	0	813,449	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	03/27/2012	03/28/2017	03/28/2017	EXPIRATION	1,000	0	MAR17 HSI C @ 107.25	373,425	0	1,039,364	0	0		(857,762)	0	1,021,582	0	0	0	0001
OTC OPTION CALL BOUGHT, APR17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Societe Generale O2RNE8IBXP4R0TD8PU41	04/27/2012	04/28/2017	04/28/2017	EXPIRATION	1,000	0	APR17 HSI C @ 107.25	533,096	0	1,753,779	0	0		(1,393,767)	0	1,719,348	0	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. 7H6GLXDRUGQFU57RNE97	05/25/2012	05/30/2017	05/30/2017	EXPIRATION	1,000	0	MAY17 HSI C @ 107.25	979,020	0	3,614,663	0	0		(2,815,481)	0	3,534,459	0	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. 7H6GLXDRUGQFU57RNE97	06/27/2012	06/28/2017	06/28/2017	EXPIRATION	1,000	0	JUNE17 HSI C @ 107.25	423,200	0	1,643,348	0	0		(1,254,363)	0	1,601,885	0	0	0	0001
OTC OPTION CALL BOUGHT, JULY17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Societe Generale O2RNE8IBXP4R0TD8PU41	07/27/2012	07/28/2017	07/28/2017	EXPIRATION	1,000	0	JULY17 HSI C @ 107.25	525,000	0	1,908,982	0	0		(1,387,777)	0	1,848,924	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	08/27/2012	08/28/2017	08/28/2017	EXPIRATION	1,000	0	AUG12 HSI C @ 107.25	611,940	0	1,907,783	0	0		(1,400,228)	0	1,827,396	0	0	0	0001
OTC OPTION CALL BOUGHT, SEPT12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	ING BANK 3TK20IVIUJ8J3ZU0QE75	09/27/2012	09/28/2017	09/28/2017	EXPIRATION	1,000	0	SEPT12 HSI C @ 107.25	337,350	0	1,164,579	0	0		(774,879)	0	1,114,540	0	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. 7H6GLXDRUGQFU57RNE97	10/26/2012	10/30/2017	10/30/2017	EXPIRATION	1,000	0	OCT12 HSI C @ 107.25	405,375	0	1,558,702	0	0		(973,939)	0	1,491,583	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV 12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	11/27/2012	11/28/2017	11/28/2017	EXPIRATION	1,000	0	NOV 12 HSI C @ 107.25	285,012	0	1,231,575	0	0		(742,370)	0	1,179,783	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	12/28/2012	12/28/2017	12/28/2017	EXPIRATION	1,000	0	DEC17 HSI C @ 107.25	328,510	0	1,330,325	0	0		(746,887)	0	1,265,199	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 HSI C @ 24861.81	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Societe Generale O2RNE8IBXP4R0TD8PU41	01/27/2015	01/30/2017	01/30/2017	EXPIRATION	1,000	0	JAN17 HSI C @ 24861.81	277,848	0	198,394	0	0		(164,807)	0	187,037	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB17 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Societe Generale O2RNE8IBXP4R0TD8PU41	02/27/2015	02/28/2017	02/28/2017	EXPIRATION	1,000	0	FEB17 HSI C @ 100	405,961	0	236,957	0	0		(186,747)	0	204,236	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR17 HSI C @ 24855.12	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/27/2015	03/28/2017	03/28/2017	EXPIRATION	1,000	0	MAR17 HSI C @ 24855.12	616,683	0	425,488	0	0		(149,549)	0	352,194	0	0	0	0001
OTC OPTION CALL BOUGHT, APR17 HSI C @ 28442.75	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	ING BANK 3TK20IVIUJ8J3ZU0QE75	04/27/2015	04/28/2017	04/28/2017	EXPIRATION	1,000	0	APR17 HSI C @ 28442.75	414,579	0	238,626	0	0		(320,114)	0	171,795	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY17 HSI C @ 27454.31	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Goldman Sachs International W22LROWP2IHZNBB6K528	05/27/2015	05/30/2017	05/30/2017	EXPIRATION	1,000	0	MAY17 HSI C @ 27454.31	278,496	0	192,898	0	0		(34,965)	0	135,984	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN17 HSI C @ 25966.98	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	06/26/2015	06/28/2017	06/28/2017	EXPIRATION	1,000	0	JUN17 HSI C @ 25966.98	568,350	0	608,068	0	0		(180,879)	0	469,275	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL17 HSI C @ 24503.94	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	07/27/2015	07/28/2017	07/28/2017	EXPIRATION	1,000	0	JUL17 HSI C @ 24503.94	346,413	0	430,663	0	0		(84,588)	0	331,756	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG17 HSI C @ 21612.39	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/27/2015	08/28/2017	08/28/2017	EXPIRATION	1,000	0	AUG17 HSI C @ 21612.39	617,580	0	1,159,699	0	0		(334,298)	0	957,214	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP17 HSI C @ 20566.6	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/25/2015	09/28/2017	09/28/2017	EXPIRATION	1,000	0	SEP17 HSI C @ 20566.6	443,989	0	1,062,283	0	0		(432,949)	0	898,358	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT17 HSI C @ 22956.57	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	10/27/2015	10/30/2017	10/30/2017	EXPIRATION	1,000	0	OCT17 HSI C @ 22956.57	567,840	0	980,522	0	0		(149,529)	0	746,114	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV17 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	NATIXIS SA KX1IIK48MPD4Y2NCUIZ63	11/30/2015	11/28/2017	11/28/2017	EXPIRATION	1,000	0	NOV17 HSI C @ 22381.35	858,900	0	1,883,189	0	0		(186,378)	0	1,492,030	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC17 HSI C @ 21999.62	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2017	12/28/2017	EXPIRATION	1,000	0	DEC17 HSI C @ 21999.62	676,897	0	1,733,503	0	0		(224,979)	0	1,398,295	0	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 1IE8VN30JCEQV1H4RB04	07/08/2016	07/08/2017	07/08/2017	EXPIRATION	570	0	JUL17 SPX C @ 2257.69	20,987	0	61,971	0	0		(13,087)	0	51,104	0	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 1IE8VN30JCEQV1H4RB04	07/15/2016	07/15/2017	07/15/2017	EXPIRATION	523	0	JUL17 SPX C @ 2291.44	18,537	0	42,740	0	0		(5,158)	0	32,786	0	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 1IE8VN30JCEQV1H4RB04	07/22/2016	07/22/2017	07/22/2017	EXPIRATION	492	0	JUL17 SPX C @ 2305.53	17,458	0	36,758	0	0		(2,965)	0	27,049	0	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 1IE8VN30JCEQV1H4RB04	08/01/2016	08/01/2017	08/01/2017	EXPIRATION	466	0	AUG17 SPX C @ 2301.09	16,505	0	42,196	0	0		(4,644)	0	32,564	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG17 SPX C @ 2312.64	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	08/09/2016	08/09/2017	08/09/2017	EXPIRATION	475	0	AUG17 SPX C @ 2312.64	15,443	0	41,702	0	0		(4,196)	0	32,352	0	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 1IE8VN30JCEQV1H4RB04	08/18/2016	08/18/2017	08/18/2017	EXPIRATION	465	0	AUG17 SPX C @ 2318.061	16,661	0	40,909	0	0		(3,119)	0	30,410	0	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 1IE8VN30JCEQV1H4RB04	08/23/2016	08/23/2017	08/23/2017	EXPIRATION	555	0	AUG17 SPX C @ 2318.11	19,415	0	50,009	0	0		(4,368)	0	37,509	0	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 1IE8VN30JCEQV1H4RB04	08/26/2016	08/26/2017	08/26/2017	EXPIRATION	526	0	AUG17 SPX C @ 2299.18	19,721	0	57,768	0	0		(7,518)	0	44,909	0	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2301.11	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2017	09/01/2017	EXPIRATION	514	0	SEP17 SPX C @ 2301.11	19,429	0	57,039	0	0		(7,416)	0	44,051	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2312.18	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	09/08/2016	09/08/2017	09/08/2017	EXPIRATION	491	0	SEP17 SPX C @ 2312.18	17,565	0	50,375	0	0		(5,915)	0	38,297	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2267.51	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	09/16/2016	09/16/2017	09/16/2017	EXPIRATION	471	0	SEP17 SPX C @ 2267.51	20,459	0	71,844	0	0		(13,907)	0	57,326	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2294.571	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	09/23/2016	09/23/2017	09/23/2017	EXPIRATION	551	0	SEP17 SPX C @ 2294.571	19,578	0	72,173	0	0		(12,750)	0	57,905	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2301.65	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	09/28/2016	09/26/2017	09/26/2017	EXPIRATION	463	0	SEP17 SPX C @ 2301.65	15,990	0	58,131	0	0		(9,726)	0	46,281	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT17 SPX C @ 2293.48	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	10/10/2016	10/10/2017	10/10/2017	EXPIRATION	550	0	OCT17 SPX C @ 2293.48	20,457	0	81,389	0	0		(14,316)	0	65,528	0	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 1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2017	10/20/2017	EXPIRATION	488	0	OCT17 SPX C @ 2269.82	19,336	0	89,943	0	0		(18,269)	0	74,422	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT17 SPX C @ 2261.02	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/27/2016	10/27/2017	10/27/2017	EXPIRATION	513	0	OCT17 SPX C @ 2261.02	19,915	0	102,931	0	0		(23,186)	0	86,563	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2213.98	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Goldman Sachs International W22LROWP2IHZNBB6K528	11/03/2016	11/03/2017	11/03/2017	EXPIRATION	502	0	NOV17 SPX C @ 2213.98	22,985	0	127,872	0	0		(33,792)	0	108,539	0	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 1IE8VN30JCEQV1H4R804	11/11/2016	11/11/2017	11/11/2017	EXPIRATION	467	0	NOV17 SPX C @ 2294.32	19,089	0	85,013	0	0		(12,917)	0	68,539	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2330.07	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2016	11/21/2017	11/21/2017	EXPIRATION	477	0	NOV17 SPX C @ 2330.07	18,856	0	74,501	0	0		(6,819)	0	57,711	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2333.82	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2016	11/28/2017	11/28/2017	EXPIRATION	511	0	NOV17 SPX C @ 2333.82	20,932	0	81,630	0	0		(6,173)	0	62,591	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC17 SPX C @ 2380.96	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	12/08/2016	12/08/2017	12/08/2017	EXPIRATION	451	0	DEC17 SPX C @ 2380.96	19,853	0	56,690	0	0		3,119	0	38,087	0	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. KB1H1DSPRFMYMCUFXT09	12/13/2016	12/13/2017	12/13/2017	EXPIRATION	441	0	DEC17 SPX C @ 2408.02	19,746	0	45,893	0	0		6,665	0	27,121	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC17 SPX C @ 2399.62	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	12/23/2016	12/23/2017	12/23/2017	EXPIRATION	462	0	DEC17 SPX C @ 2399.62	18,935	0	58,281	0	0		4,058	0	39,762	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 SPX C @ 2089.773	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/06/2016	01/06/2017	01/06/2017	EXPIRATION	536	0	JAN17 SPX C @ 2089.773	31,707	0	47,075	0	0		(40,703)	0	46,556	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 SPX C @ 2035.614	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	01/12/2016	01/12/2017	01/12/2017	EXPIRATION	602	0	JAN17 SPX C @ 2035.614	38,403	0	88,338	0	0		(88,630)	0	87,079	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 SPX C @ 1974.3045	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2016	01/15/2017	01/15/2017	EXPIRATION	607	0	JAN17 SPX C @ 1974.3045	44,362	0	126,960	0	0		(127,568)	0	125,142	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 SPX C @ 1962.4395	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	01/21/2016	01/21/2017	01/21/2017	EXPIRATION	538	0	JAN17 SPX C @ 1962.4395	37,995	0	120,717	0	0		(122,104)	0	118,537	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN17 SPX C @ 1988.03	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/28/2016	01/28/2017	01/28/2017	EXPIRATION	650	0	JAN17 SPX C @ 1988.03	41,821	0	132,962	0	0		(127,587)	0	129,763	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB17 SPX C @ 1974.05	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	02/05/2016	02/05/2017	02/05/2017	EXPIRATION	598	0	FEB17 SPX C @ 1974.05	39,898	0	132,912	0	0		(121,579)	0	128,988	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB17 SPX C @ 1958.019	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	02/12/2016	02/12/2017	02/12/2017	EXPIRATION	595	0	FEB17 SPX C @ 1958.019	45,934	0	144,649	0	0		(136,566)	0	139,253	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB17 SPX C @ 2013.72	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	02/18/2016	02/17/2017	02/17/2017	EXPIRATION	540	0	FEB17 SPX C @ 2013.72	36,159	0	104,555	0	0		(94,060)	0	99,800	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB17 SPX C @ 2045.45	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/26/2016	02/26/2017	02/26/2017	EXPIRATION	514	0	FEB17 SPX C @ 2045.45	30,819	0	86,339	0	0		(74,910)	0	81,539	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR17 SPX C @ 2099.99	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/04/2016	03/04/2017	03/04/2017	EXPIRATION	559	0	MAR17 SPX C @ 2099.99	29,509	0	68,055	0	0		(44,972)	0	62,961	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR17 SPX C @ 2140.8184	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/14/2016	03/14/2017	03/14/2017	EXPIRATION	551	0	MAR17 SPX C @ 2140.8184	24,905	0	50,878	0	0		(28,979)	0	45,897	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR17 SPX C @ 2158.10	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/24/2016	03/24/2017	03/24/2017	EXPIRATION	522	0	MAR17 SPX C @ 2158.10	21,458	0	45,982	0	0		(27,341)	0	41,102	0	0	0	0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2072.78	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	04/01/2016	04/01/2017	04/01/2017	EXPIRATION	501	0	APR17 SPX C @ 2072.78	18,072	0	28,565	0	0		(7,522)	0	24,059	0	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 1IE8VN30JCEQV1H4R804	04/08/2016	04/08/2017	04/08/2017	EXPIRATION	512	0	APR17 SPX C @ 2170.46	21,476	0	46,819	0	0		(21,328)	0	41,053	0	0	0	0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2220	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	04/18/2016	04/18/2017	04/18/2017	EXPIRATION	520	0	APR17 SPX C @ 2220	18,843	0	27,452	0	0		(7,349)	0	21,877	0	0	0	0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2213.06	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2016	04/25/2017	04/25/2017	EXPIRATION	481	0	APR17 SPX C @ 2213.06	18,568	0	32,896	0	0		(11,031)	0	27,046	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY17 SPX C @ 2187.17	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	05/03/2016	05/03/2017	05/03/2017	EXPIRATION	590	0	MAY17 SPX C @ 2187.17	24,833	0	63,882	0	0		(18,289)	0	55,514	0	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OTC OPTION CALL BOUGHT, MAY17 SPX C @ 2188.33	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCE0V1H4R804	05/11/2016	05/11/2017	05/11/2017	EXPIRATION	509	0	...MAY17 SPX C @ 2188.33	19,953	0	61,072	0	0		(24,309)	0	53,911	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY17 SPX C @ 2170.92	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	05/23/2016	05/23/2017	05/23/2017	EXPIRATION	577	0	...MAY17 SPX C @ 2170.92	24,685	0	86,879	0	0		(38,792)	0	77,208	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2225.29	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	06/01/2016	06/01/2017	06/01/2017	EXPIRATION	783	0	...JUN17 SPX C @ 2225.29	30,095	0	82,598	0	0		(21,057)	0	70,065	0	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. 7H6GLXDRUGQFU57RNE97	06/08/2016	06/08/2017	06/08/2017	EXPIRATION	529	0	...JUN17 SPX C @ 2246.27	19,635	0	49,507	0	0		(11,504)	0	40,953	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2202.67	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	06/16/2016	06/16/2017	06/16/2017	EXPIRATION	528	0	...JUN17 SPX C @ 2202.67	26,131	0	76,901	0	0		(10,394)	0	64,945	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2159.538	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	HSBC Bank USA, National Association 1IE8VN30JCE0V1H4R804	06/24/2016	06/24/2017	06/24/2017	EXPIRATION	552	0	...JUN17 SPX C @ 2159.538	27,909	0	108,046	0	0		(45,255)	0	94,665	0	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 1IE8VN30JCE0V1H4R804	07/01/2016	07/01/2017	07/01/2017	EXPIRATION	656	0	...JUL17 SPX C @ 2229.127	25,669	0	86,712	0	0		(23,652)	0	73,946	0	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. KB1H1DSPRFMYMCUFXT09	02/14/2017	12/28/2017	12/28/2017	EXPIRATION	562	0	...DEC17 SPX C @ 2272.42	0	83,667	233,435	0	0		0	0	149,730	0	0	0	0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												12,622,505	83,667	31,659,816	0	0	XXX	(17,743,621)	0	28,731,682	0	0	0	XXX
OTC OPTION COLLAR, JUL17 SPX C @ 2191.76	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/28/2016	07/28/2017	07/28/2017	EXPIRATION	1	0	...JUL17 SPX C @ 2191.76	294,861	0	732,340	0	0		(183,203)	0	563,502	0	0	0	0001
OTC OPTION COLLAR, JUL17 SPX C @ 2170.06	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/28/2016	07/28/2017	07/28/2017	EXPIRATION	1	0	...JUL17 SPX C @ 2170.06	208,803	0	534,602	0	0		(128,549)	0	415,041	0	0	0	0001
OTC OPTION COLLAR, AUG17 SPX C @ 2202.18	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	EXPIRATION	1	0	...AUG17 SPX C @ 2202.18	304,470	0	761,954	0	0		(157,388)	0	561,205	0	0	0	0001
OTC OPTION COLLAR, AUG17 SPX C @ 2180.38	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	EXPIRATION	1	0	...AUG17 SPX C @ 2180.38	257,094	0	640,172	0	0		(132,600)	0	470,659	0	0	0	0001
OTC OPTION COLLAR, SEP17 SPX C @ 2193.08	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2016	09/28/2017	09/28/2017	EXPIRATION	1	0	...SEP17 SPX C @ 2193.08	406,805	0	971,601	0	0		(182,871)	0	669,563	0	0	0	0001
OTC OPTION COLLAR, SEP17 SPX C @ 2171.37	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2016	09/28/2017	09/28/2017	EXPIRATION	1	0	...SEP17 SPX C @ 2171.37	366,388	0	892,488	0	0		(165,250)	0	620,457	0	0	0	0001
OTC OPTION COLLAR, OCT17 SPX C @ 2126.41	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	10/28/2016	10/30/2017	10/30/2017	EXPIRATION	1	0	...OCT17 SPX C @ 2126.41	516,830	0	1,212,460	0	0		(263,646)	0	785,759	0	0	0	0001
OTC OPTION COLLAR, OCT17 SPX C @ 2147.67	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Credit Suisse International E58DKGMJYYYJLN8C3868	10/28/2016	10/30/2017	10/30/2017	EXPIRATION	1	0	...OCT17 SPX C @ 2147.67	332,878	0	783,888	0	0		(170,347)	0	509,060	0	0	0	0001
OTC OPTION COLLAR, NOV17 SPX C @ 2223.74	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/28/2016	11/28/2017	11/28/2017	EXPIRATION	1	0	...NOV17 SPX C @ 2223.74	375,385	0	912,879	0	0		(80,389)	0	571,433	0	0	0	0001
OTC OPTION COLLAR, NOV17 SPX C @ 2201.72	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/28/2016	11/28/2017	11/28/2017	EXPIRATION	1	0	...NOV17 SPX C @ 2201.72	338,885	0	828,870	0	0		(73,161)	0	520,625	0	0	0	0001
OTC OPTION COLLAR, DEC17 SPX C @ 2272.42	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/28/2016	12/28/2017	12/28/2017	EXPIRATION	1	0	...DEC17 SPX C @ 2272.42	291,024	0	709,879	0	0		8,068	0	421,247	0	0	0	0001
OTC OPTION COLLAR, DEC17 SPX C @ 2249.92	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/28/2016	12/28/2017	12/28/2017	EXPIRATION	1	0	...DEC17 SPX C @ 2249.92	309,027	0	773,875	0	0		7,187	0	467,388	0	0	0	0001
OTC OPTION COLLAR, JAN17 SPX C @ 1912.29	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/28/2016	01/30/2017	01/30/2017	EXPIRATION	1	0	...JAN17 SPX C @ 1912.29	426,269	0	1,010,817	0	0		(947,609)	0	976,061	0	0	0	0001
OTC OPTION COLLAR, JAN17 SPX C @ 1893.36	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/28/2016	01/30/2017	01/30/2017	EXPIRATION	1	0	...JAN17 SPX C @ 1893.36	221,520	0	525,255	0	0		(491,200)	0	507,199	0	0	0	0001
OTC OPTION COLLAR, FEB17 SPX C @ 1951.55	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/29/2016	02/28/2017	02/28/2017	EXPIRATION	1	0	...FEB17 SPX C @ 1951.55	339,235	0	798,986	0	0		(669,620)	0	744,151	0	0	0	0001
OTC OPTION COLLAR, FEB17 SPX C @ 1932.23	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/29/2016	02/28/2017	02/28/2017	EXPIRATION	1	0	...FEB17 SPX C @ 1932.23	226,259	0	542,512	0	0		(451,249)	0	505,939	0	0	0	0001
OTC OPTION COLLAR, FEB17 SPX C @ 1932.23	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/02/2016	02/28/2017	02/28/2017	EXPIRATION	1	0	...FEB17 SPX C @ 1932.23	21,999	0	47,250	0	0		(38,549)	0	43,674	0	0	0	0001
OTC OPTION COLLAR, MAR17 SPX C @ 2057.42	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	EXPIRATION	1	0	...MAR17 SPX C @ 2057.42	296,635	0	720,604	0	0		(467,057)	0	649,900	0	0	0	0001
OTC OPTION COLLAR, MAR17 SPX C @ 2037.05	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	EXPIRATION	1	0	...MAR17 SPX C @ 2037.05	235,600	0	585,189	0	0		(370,548)	0	529,032	0	0	0	0001
OTC OPTION COLLAR, APR17 SPX C @ 2096.57	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2016	04/28/2017	04/28/2017	EXPIRATION	1	0	...APR17 SPX C @ 2096.57	290,200	0	712,425	0	0		(379,599)	0	618,607	0	0	0	0001
OTC OPTION COLLAR, APR17 SPX C @ 2075.81	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2016	04/28/2017	04/28/2017	EXPIRATION	1	0	...APR17 SPX C @ 2075.81	174,522	0	441,791	0	0		(226,937)	0	385,370	0	0	0	0001
OTC OPTION COLLAR, MAY17 SPX C @ 2096.96	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/31/2016	05/30/2017	05/30/2017	EXPIRATION	1	0	...MAY17 SPX C @ 2096.96	231,192	0	581,719	0	0		(254,907)	0	486,448	0	0	0	0001
OTC OPTION COLLAR, MAY17 SPX C @ 2117.93	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/31/2016	05/30/2017	05/30/2017	EXPIRATION	1	0	...MAY17 SPX C @ 2117.93	304,868	0	742,271	0	0		(338,864)	0	616,639	0	0	0	0001
OTC OPTION COLLAR, JUN17 SPX C @ 2056.45	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/28/2016	06/28/2017	06/28/2017	EXPIRATION	1	0	...JUN17 SPX C @ 2056.45	456,960	0	1,083,678	0	0		(538,949)	0	859,580	0	0	0	0001
OTC OPTION COLLAR, JUN17 SPX C @ 2036.09	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/28/2016	06/28/2017	06/28/2017	EXPIRATION	1	0	...JUN17 SPX C @ 2036.09	712,480	0	1,665,876	0	0		(829,909)	0	1,316,468	0	0	0	0001
0129999. Subtotal - Purchased Options - Hedging Other - Collars												7,940,189	0	19,213,381	0	0	XXX	(7,527,146)	0	14,815,007	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												20,562,694	83,667	50,873,197	0	0	XXX	(25,270,767)	0	43,546,689	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												12,622,505	83,667	31,659,816	0	0	XXX	(17,743,621)	0	28,731,682	0	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												7,940,189	0	19,213,381	0	0	XXX	(7,527,146)	0	14,815,007	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												20,562,694	83,667	50,873,197	0	0	XXX	(25,270,767)	0	43,546,689	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION CALL WRITTEN, DEC17 SPX C @ 2486.16	Indexed Universal Life Products	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/14/2017	12/28/2017	12/28/2017	EXPIRATION	562	0	...DEC17 SPX C @ 2486.16	0	(22,934)	(113,224)	0	0		0	0	(90,290)	0	0	0	0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	(22,934)	(113,224)	0	0	XXX	0	0	(90,290)	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	(22,934)	(113,224)	0	0	XXX	0	0	(90,290)	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	(22,934)	(113,224)	0	0	XXX	0	0	(90,290)	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	(22,934)	(113,224)	0	0	XXX	0	0	(90,290)	0	0	0	XXX
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	06/07/2007	06/25/2017	04/28/2017	SALE	1	0	...REC 1ML [PAY SWP: USD 5.566000 06/25/2017]	0	0	(532,258)	(1,282,829)	0		0	0	0	(532,258)	0	0	(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2007	06/25/2017	04/28/2017	SALE	1	0	...REC 1ML [PAY SWP: USD 5.681250 06/25/2017]	0	0	(122,670)	(295,667)	0		0	0	0	(122,670)	0	0	(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2007	06/15/2017	04/28/2017	SALE	1	0	...REC 1ML [PAY SWP: USD 5.810000 06/15/2017]	0	0	(123,139)	(371,429)	0		0	0	0	(123,139)	0	0	(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2007	06/25/2017	04/28/2017	SALE	1	0	...REC 1ML [PAY SWP: USD 5.737500 06/25/2017]	0	0	(186,359)	(448,647)	0		0	0	0	(186,359)	0	0	(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	06/19/2007	06/25/2017	06/25/2017	MATURITY	1	0	...REC 1ML [PAY SWP: USD 5.625000 06/25/2017]	0	0	0	(92,005)	0		0	0	0	0	0	0	(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Forecasted Transaction	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/27/2015	03/31/2047	02/15/2017	SALE	1	0	...REC FSWP: USD 2.923500 3/31/2047 [PAY 3ML]	0	0	879,000	(914)	0		0	0	0	879,000	0	0	(100/100)
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(85,426)	(2,491,491)	0	XXX	0	0	0	(85,426)	0	0	XXX
CURRENCY SWAP, CSWAP: EUR/USD 03/28/2017	N2962#AB9	D-1	CURRENCY	The Royal Bank of Scotland PLC RR3QWICIWWPCS8A4SO74	02/20/2007	03/28/2017	03/28/2017	MATURITY	1	0	...CSWAP: EUR/USD 03/28/2017	0	0	4,149,525	91,311	0		0	0	0	4,149,525	0	0	(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 10/17/2017	J0835#AD9	D-1	CURRENCY	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2007	10/17/2017	10/17/2017	MATURITY	1	0	...CSWAP: JPY/USD 10/17/2017	0	0	(11,413)	6,636	0		0	0	0	(11,413)	0	0	(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 10/17/2017	J0835#AD9	D-1	CURRENCY	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2007	10/17/2017	10/17/2017	MATURITY	1	0	...CSWAP: JPY/USD 10/17/2017	0	0	(570,643)	331,813	0		0	0	0	(570,643)	0	0	(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	0	3,567,469	429,760	0	XXX	0	0	0	3,567,469	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	3,482,043	(2,061,731)	0	XXX	0	0	0	3,482,043	0	0	XXX
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/07/2007	06/25/2017	04/28/2017	SALE	1	0	...REC 1ML [PAY SWP: USD 5.610000 06/25/2017]	0	0	(201,132)	(485,534)	0		0	0	0	(201,132)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2007	06/25/2017	04/28/2017	SALE	1	0	...REC 1ML [PAY SWP: USD 5.681250 06/25/2017]	0	0	(374,825)	(903,426)	0		1,297,223	0	0	(374,825)	0	0	0002

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2007	09/12/2017	09/12/2017	MATURITY	1	0	....REC SWP: USD 4.957500 09/12/2017 [PAY 3ML]	0	0	0	667,916	0		(670,986)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZIWZ7FF32TWEFA76	08/13/2010	08/25/2017	08/25/2017	MATURITY	1	0	....REC 1ML [PAY SWP: USD 2.132500 08/25/2017]	0	0	0	(561,004)	0		612,237	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2012	08/25/2017	08/25/2017	MATURITY	1	0	....REC 1ML [PAY SWP: USD 1.220000 08/25/2017]	0	0	0	(102,250)	0		148,430	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2012	07/16/2017	07/16/2017	MATURITY	1	0	....REC SWP: USD 0.735000 7/16/2017 [PAY 1ML]	0	0	0	(41,575)	0		20,631	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2012	08/14/2017	08/14/2017	MATURITY	1	0	....REC SWP: USD 0.806250 8/14/2017 [PAY 1ML]	0	0	0	(5,707)	0		1,939	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2012	08/28/2017	08/28/2017	MATURITY	1	0	....REC SWP: USD 0.756750 8/28/2017 [PAY 1ML]	0	0	0	(132,481)	0		70,880	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2012	08/31/2017	08/31/2017	MATURITY	1	0	....REC SWP: USD 0.762500 8/31/2017 [PAY 1ML]	0	0	0	(19,484)	0		10,509	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2012	09/04/2017	09/04/2017	MATURITY	1	0	....REC 1ML [PAY SWP: USD 0.723000 9/4/2017]	0	0	0	18,469	0		(11,552)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Fair Value hedge of Bond portfolio	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/12/2014	03/15/2017	02/21/2017	SALE	1	0	....REC 1ML [PAY SWP: USD 0.776250 3/15/2017]	0	0	(714)	(545)	0		2,406	0	0	(714)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Fair Value hedge of Bond portfolio	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/12/2014	05/15/2017	02/21/2017	SALE	1	0	....REC 1ML [PAY SWP: USD 0.841250 5/15/2017]	0	0	(2,001)	(3,966)	0		8,345	0	0	(2,001)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2017	07/25/2017	MATURITY	1	0	....REC 1ML [PAY SWP: USD 0.805000 7/25/2017]	0	0	0	29,701	0		(7,900)	0	0	0	0	0	0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(578,672)	(1,539,886)	0	XXX	1,482,162	0	0	(578,672)	0	0	XXX
CDS BUY, SCDS: (HUM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	09/20/2018	12/05/2017	SALE	1	0	....SCDS: (HUM)	0	(54,162)	(31,605)	(32,556)	0		0	0	27,313	(4,756)	0	0	0003
CDS BUY, SCDS: (HUM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	09/20/2018	12/05/2017	SALE	1	0	....SCDS: (HUM)	0	(142,176)	(82,963)	(85,458)	0		0	0	71,698	(12,485)	0	0	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default												0	(196,338)	(114,568)	(118,014)	0	XXX	0	0	99,011	(17,241)	0	0	XXX
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	03/28/2017	MATURITY	1	0	....CSWAP: USD/EUR 3/28/2017	0	0	(4,149,525)	(154,773)	0		4,804,887	0	0	(4,149,525)	0	0	0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	03/28/2017	MATURITY	1	0	....CSWAP: USD/EUR 3/28/2017	0	0	4,149,525	154,773	0		(4,804,887)	0	0	4,149,525	0	0	0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	(196,338)	(693,240)	(1,657,900)	0	XXX	1,482,162	0	99,011	(595,913)	0	0	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. 7H6GLXDRUGQFU57RNE97	12/04/2012	12/20/2017	12/20/2017	MATURITY	1	0	....CDS: (CDX.NA.IG.19.V1)	16,469	0	0	68,833	0		0	0	(324)	0	0	0	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. 7H6GLXDRUGQFU57RNE97	12/04/2012	12/20/2017	12/20/2017	MATURITY	1	0	....CDS: (CDX.NA.IG.19.V1)	56,466	0	0	236,000	0		0	0	(1,111)	0	0	0	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. 7H6GLXDRUGQFU57RNE97	12/04/2012	12/20/2017	12/20/2017	MATURITY	1	0	....CDS: (CDX.NA.IG.19.V1)	28,233	0	0	118,000	0		0	0	(556)	0	0	0	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. 7H6GLXDRUGQFU57RNE97	12/04/2012	12/20/2017	12/20/2017	MATURITY	1	0	....CDS: (CDX.NA.IG.19.V1)	14,117	0	0	59,000	0		0	0	(278)	0	0	0	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. 7H6GLXDRUGQFU57RNE97	12/04/2012	12/20/2017	12/20/2017	MATURITY	1	0	....CDS: (CDX.NA.IG.19.V1)	12,940	0	0	54,083	0		0	0	(255)	0	0	0	0003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
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. 7H6GLXDRUGQFU57RNE97	12/04/2012	12/20/2017	12/20/2017	MATURITY	1	0	CDS: (CDX.NA.IG.19.V1)	12,940	0	0	54,083	0		0	0	(255)	0	0	0	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. 7H6GLXDRUGQFU57RNE97	12/06/2012	12/20/2017	12/20/2017	MATURITY	1	0	CDS: (CDX.NA.IG.19.V1)	139,851	0	0	393,333	0		0	0	(10,203)	0	0	0	0003
0989999. Subtotal - Swaps - Replication - Credit Default												281,016	0	0	983,332	0	XXX	0	0	(12,982)	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												281,016	0	0	983,332	0	XXX	0	0	(12,982)	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	(664,098)	(4,031,377)	0	XXX	1,482,162	0	0	(664,098)	0	0	XXX
1169999. Total Swaps - Credit Default												281,016	(196,338)	(114,568)	865,318	0	XXX	0	0	86,029	(17,241)	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	3,567,469	429,760	0	XXX	0	0	0	3,567,469	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												281,016	(196,338)	2,788,803	(2,736,299)	0	XXX	1,482,162	0	86,029	2,886,130	0	0	XXX
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Societe Generale 02RNE8IBXP4ROTD8PU41	12/23/2016	04/18/2017	04/18/2017	MATURITY	1	0	INR/USD	0	0	(100,563)	0	0		1,945	0	0	(100,563)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Societe Generale 02RNE8IBXP4ROTD8PU41	12/23/2016	04/18/2017	04/18/2017	MATURITY	1	0	INR/USD	0	0	(67,933)	0	0		1,314	0	0	(67,933)	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	HKD/USD	0	0	1,202	0	0		516	0	0	1,202	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	HKD/USD	0	0	804	0	0		345	0	0	804	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	EUR/USD	0	0	(105,650)	0	0		58,034	0	0	(105,650)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	CNH/USD	0	0	(105,214)	0	0		11	0	0	(105,214)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	CNH/USD	0	0	(56,007)	0	0		6	0	0	(56,007)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	EUR/USD	0	0	(39,713)	0	0		21,716	0	0	(39,713)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	IDR/USD	0	0	(22,340)	0	0		3,403	0	0	(22,340)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	IDR/USD	0	0	(15,466)	0	0		2,356	0	0	(15,466)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	AUD/USD	0	0	(41,942)	0	0		7,210	0	0	(41,942)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/28/2016	04/18/2017	04/18/2017	MATURITY	1	0	AUD/USD	0	0	(29,454)	0	0		5,063	0	0	(29,454)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	AUD/USD	0	0	(3,575)	0	0		0	0	0	(3,575)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	IDR/USD	0	0	(1,688)	0	0		0	0	0	(1,688)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	IDR/USD	0	0	(1,169)	0	0		0	0	0	(1,169)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	EUR/USD	0	0	33,656	0	0		0	0	0	33,656	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	EUR/USD	0	0	12,721	0	0		0	0	0	12,721	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	CNH/USD	0	0	(4,627)	0	0		0	0	0	(4,627)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Societe Generale 02RNE8IBXP4ROTD8PU41	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	INR/USD	0	0	(5,631)	0	0		0	0	0	(5,631)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	AUD/USD	0	0	(2,510)	0	0		0	0	0	(2,510)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	CNH/USD	0	0	(2,463)	0	0		0	0	0	(2,463)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Societe Generale 02RNE8IBXP4ROTD8PU41	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	INR/USD	0	0	(8,336)	0	0		0	0	0	(8,336)	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	HKD/USD	0	0	2	0	0		0	0	0	2	0	0	0004

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	04/18/2017	04/18/2017	MATURITY	1	0	HKD/USD	0	0	2	0	0		0	0	0	2	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	AUD/USD	0	0	(37,721)	0	0		0	0	0	(37,721)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	AUD/USD	0	0	(26,489)	0	0		0	0	0	(26,489)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley & Co International, PLC 4PQUHN3JPFGFNF3BB653	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	CNH/USD	0	0	(42,942)	0	0		0	0	0	(42,942)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley & Co International, PLC 4PQUHN3JPFGFNF3BB653	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	CNH/USD	0	0	(80,670)	0	0		0	0	0	(80,670)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	(2,953)	0	0		0	0	0	(2,953)	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	HKD/USD	0	0	3,596	0	0		0	0	0	3,596	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	HKD/USD	0	0	2,406	0	0		0	0	0	2,406	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	(2,044)	0	0		0	0	0	(2,044)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	(21,087)	0	0		0	0	0	(21,087)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	(14,245)	0	0		0	0	0	(14,245)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley & Co International, PLC 4PQUHN3JPFGFNF3BB653	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	EUR/USD	0	0	(368,692)	0	0		0	0	0	(368,692)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley & Co International, PLC 4PQUHN3JPFGFNF3BB653	04/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	EUR/USD	0	0	(139,352)	0	0		0	0	0	(139,352)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	2,310	0	0		0	0	0	2,310	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	1,561	0	0		0	0	0	1,561	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	10/18/2017	10/18/2017	MATURITY	1	0	INR/USD	0	0	(100)	0	0		0	0	0	(100)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	10/18/2017	10/18/2017	MATURITY	1	0	INR/USD	0	0	(67)	0	0		0	0	0	(67)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	10/18/2017	10/18/2017	MATURITY	1	0	IDR/USD	0	0	2,117	0	0		0	0	0	2,117	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	10/18/2017	10/18/2017	MATURITY	1	0	IDR/USD	0	0	1,466	0	0		0	0	0	1,466	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	790	0	0		0	0	0	790	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	547	0	0		0	0	0	547	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	10/18/2017	10/18/2017	MATURITY	1	0	EUR/USD	0	0	(78,307)	0	0		0	0	0	(78,307)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	EUR/USD	0	0	50,351	0	0		0	0	0	50,351	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	10/18/2017	10/18/2017	MATURITY	1	0	EUR/USD	0	0	(45,945)	0	0		0	0	0	(45,945)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	EUR/USD	0	0	19,031	0	0		0	0	0	19,031	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	AUD/USD	0	0	11,917	0	0		0	0	0	11,917	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	AUD/USD	0	0	8,368	0	0		0	0	0	8,368	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	HKD/USD	0	0	163	0	0		0	0	0	163	0	0	0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	HKD/USD	0	0	109	0	0		0	0	0	109	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	10/18/2017	10/18/2017	MATURITY	1	0	AUD/USD	0	0	(2,685)	0	0		0	0	0	(2,685)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	10/18/2017	10/18/2017	MATURITY	1	0	CNH/USD	0	0	(71,073)	0	0		0	0	0	(71,073)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	10/18/2017	10/18/2017	MATURITY	1	0	CNH/USD	0	0	(35,058)	0	0		0	0	0	(35,058)	0	0	0004

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	10/18/2017	10/18/2017	MATURITY	1	0	AUD/USD	0	0	(1,859)	0	0		0	0	0	(1,859)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	CNH/USD	0	0	10,919	0	0		0	0	0	10,919	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	CNH/USD	0	0	5,813	0	0		0	0	0	5,813	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	(1,873)	0	0		0	0	0	(1,873)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	(1,297)	0	0		0	0	0	(1,297)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	1,297	0	0		0	0	0	1,297	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	IDR/USD	0	0	1,873	0	0		0	0	0	1,873	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	3,216	0	0		0	0	0	3,216	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	2,173	0	0		0	0	0	2,173	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	(3,216)	0	0		0	0	0	(3,216)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2017	07/18/2017	07/18/2017	MATURITY	1	0	INR/USD	0	0	(2,173)	0	0		0	0	0	(2,173)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	10/18/2017	10/18/2017	MATURITY	1	0	IDR/USD	0	0	(1,442)	0	0		0	0	0	(1,442)	0	0	0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	10/18/2017	10/18/2017	MATURITY	1	0	IDR/USD	0	0	(998)	0	0		0	0	0	(998)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	10/18/2017	10/18/2017	MATURITY	1	0	INR/USD	0	0	(7,334)	0	0		0	0	0	(7,334)	0	0	0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	10/18/2017	10/18/2017	MATURITY	1	0	INR/USD	0	0	(4,954)	0	0		0	0	0	(4,954)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	10/18/2017	10/18/2017	MATURITY	1	0	EUR/USD	0	0	(267)	0	0		0	0	0	(267)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	10/18/2017	10/18/2017	MATURITY	1	0	EUR/USD	0	0	(455)	0	0		0	0	0	(455)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	10/18/2017	10/18/2017	MATURITY	1	0	AUD/USD	0	0	(1,607)	0	0		0	0	0	(1,607)	0	0	0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	10/18/2017	10/18/2017	MATURITY	1	0	AUD/USD	0	0	(1,112)	0	0		0	0	0	(1,112)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2017	10/18/2017	10/18/2017	MATURITY	1	0	CNH/USD	0	0	(7,730)	0	0		0	0	0	(7,730)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2017	10/18/2017	10/18/2017	MATURITY	1	0	CNH/USD	0	0	(3,813)	0	0		0	0	0	(3,810)	0	0	0004
1229999. Subtotal - Forwards - Hedging Other												0	0	(1,445,431)	0	0	XXX	101,919	0	0	(1,445,428)	0	0	XXX
1269999. Subtotal - Forwards												0	0	(1,445,431)	0	0	XXX	101,919	0	0	(1,445,428)	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	3,482,043	(2,061,731)	0	XXX	0	0	0	3,482,043	0	0	XXX
1409999. Subtotal - Hedging Other												20,562,694	(135,605)	48,621,302	(1,657,900)	0	XXX	(23,686,686)	0	43,555,410	(2,041,341)	0	0	XXX
1419999. Subtotal - Replication												281,016	0	0	983,332	0	XXX	0	0	(12,982)	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												20,843,710	(135,605)	52,103,345	(2,736,299)	0	XXX	(23,686,686)	0	43,542,428	1,440,702	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDH8	121	302,500	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	98.2400	(1,511)	0	0	0	0	(12,152)	(12,152)	24,697	0003	2,500
EDM8	50	125,000	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	98.0750	(1,250)	0	0	0	0	91,250	91,250	10,206	0003	2,500
EDU8	50	125,000	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	97.9600	(1,250)	0	0	0	0	100,000	100,000	10,206	0003	2,500
EDZ8	25	62,500	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	97.8550	(938)	0	0	0	0	53,125	53,125	5,103	0003	2,500
EDH9	25	62,500	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	97.7950	(938)	0	0	0	0	54,375	54,375	5,103	0003	2,500
EDM9	25	62,500	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	97.7400	(938)	0	0	0	0	55,000	55,000	5,103	0003	2,500
EDU9	25	62,500	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	97.7050	(938)	0	0	0	0	54,062	54,062	5,103	0003	2,500
EDM8	132	330,000	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	98.0750	(3,300)	0	0	0	0	(140,250)	(140,250)	36,053	0003	2,500
EDU8	132	330,000	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	97.9600	(3,300)	0	0	0	0	(133,650)	(133,650)	36,053	0003	2,500
EDZ8	132	330,000	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	97.8550	(4,950)	0	0	0	0	(130,350)	(130,350)	36,053	0003	2,500
EDH9	132	330,000	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	97.7950	(4,950)	0	0	0	0	(136,950)	(136,950)	36,053	0003	2,500
EDM9	132	330,000	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	97.7400	(4,950)	0	0	0	0	(141,900)	(141,900)	36,053	0003	2,500
EDU9	132	330,000	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	97.7050	(4,950)	0	0	0	0	(155,100)	(155,100)	36,053	0003	2,500
EDZ9	132	330,000	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	97.6700	(6,600)	0	0	0	0	(166,650)	(166,650)	36,053	0003	2,500
EDH0	132	330,000	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	97.6600	(6,600)	0	0	0	0	(184,800)	(184,800)	36,053	0003	2,500
1349999. Subtotal - Short Futures - Hedging Other												(47,363)	0	0	0	0	(793,990)	(793,990)	353,945	XXX	XXX
1389999. Subtotal - Short Futures												(47,363)	0	0	0	0	(793,990)	(793,990)	353,945	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(47,363)	0	0	0	0	(793,990)	(793,990)	353,945	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												(47,363)	0	0	0	0	(793,990)	(793,990)	353,945	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1329999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
EDH7	50	125,000	EURO$ 90 DAY MAR 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/13/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	11/01/2016	99.0308	03/13/2017	98.8688	MATURITY	20,214	20,214	0	0	0003	2,500
EDM7	121	302,500	EURO$ 90 DAY JUN 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/19/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	98.4937	06/19/2017	98.7198	MATURITY	(68,477)	(68,477)	0	0	0003	2,500
EDU7	121	302,500	EURO$ 90 DAY SEP 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	98.3864	09/18/2017	98.6750	MATURITY	(87,398)	(87,398)	0	0	0003	2,500
EDZ7	121	302,500	EURO$ 90 DAY DEC 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	98.2815	12/18/2017	98.3745	MATURITY	(28,222)	(28,222)	0	0	0003	2,500
1349999. Subtotal - Short Futures - Hedging Other														(163,883)	(163,883)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(163,883)	(163,883)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(163,883)	(163,883)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(163,883)	(163,883)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	(47,363)	0	353,945	353,945
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	34,376,702	35,491,067	(1,109,232)	5,133	35,491,071	(1,109,232)	5,137	0	0
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	8,351,000	16,588,682	(8,050)	8,229,632	16,588,682	(10,678,603)	0	17,971	17,971
BNP Paribas	R0MUWSFPU8MPR08K5P83	Y	Y	2,040,000	1,699,884	(742,121)	0	1,699,884	(742,121)	0	1,257,527	175,290
Citibank, N.A.	57ODZIWZ7FF32TWEFA76	Y	Y	12,394,760	12,718,425	(471,404)	0	12,718,425	(506,740)	0	98,046	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	22,350,000	22,815,730	(256,806)	208,924	22,815,730	(256,806)	208,924	1,497,617	1,497,617
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	9,695,367	14,634,252	(1,482,959)	3,455,926	14,634,252	(1,482,959)	3,455,926	1,060,012	1,060,012
HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804	Y	Y	1,710,001	1,592,049	0	0	1,592,049	0	0	672,744	554,793
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	4,680,000	5,024,721	(466,251)	0	5,024,721	(466,251)	0	79,952	0
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	32,160,000	31,968,375	0	0	31,968,375	0	0	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	8,530,000	11,642,225	(2,179,595)	932,630	11,642,225	(2,179,595)	932,630	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	14,110,000	14,179,169	(78,205)	0	14,179,169	(78,205)	0	4,367	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	17,320,000	19,550,566	(4,181,758)	0	19,550,566	(4,182,412)	0	565,968	0
0299999. Total NAIC 1 Designation				167,717,830	187,905,145	(10,976,381)	12,832,245	187,905,149	(21,682,924)	4,602,617	5,254,204	3,305,683
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	(446,739)	0	0	(446,739)	0	322,432	0
ING BANK	3TK20IVIUJ8JZU0QE75	Y	Y	1,970,000	2,326,279	0	356,279	2,326,279	0	356,279	0	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	(527,065)	0	0	(527,065)	0	283,591	0
Voya Financial, Inc.	549300T065Z4KJ686G75	Y	N	0	0	(45,027,607)	0	0	(45,027,607)	0	16,966,982	0
0399999. Total NAIC 2 Designation				1,970,000	2,326,279	(46,001,411)	356,279	2,326,279	(46,001,411)	356,279	17,573,005	0
0899999. Aggregate Sum of Central Clearinghouses				8,531,974	4,953,084	(2,075,442)	0	8,335,326	(2,121,038)	0	246,361,446	240,707,114
0999999 - Gross Totals				178,219,804	195,184,508	(59,053,234)	13,188,524	198,566,754	(69,852,736)	4,958,896	269,542,600	244,366,742
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					195,184,508	(59,053,234)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	582,405	448,000	515,029	05/15/2038	IV
GOLDMAN, SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	3,900,030	3,000,000	3,448,856	05/15/2038	I
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	605,805	466,000	535,722	05/15/2038	IV
CME Group Inc./Goldman Sachs and Co. LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	312,002	240,000	275,908	05/15/2038	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	182,748	140,575	161,607	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	6,715,357	5,165,619	5,938,493	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	687,453	528,806	607,926	05/15/2038	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	51,949	51,949	51,949		V
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	1,908,941	1,908,941	1,908,941		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	Cash	000000-00-0	CASH	195,419	195,419	195,419		V
0199999 - Total				15,142,110	12,145,309	13,639,850	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank, PLC G5GSEF7VJP5I70UK5573	Cash	000000-00-0	CASH	8,351,000	8,351,000	XXX		IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	CASH	2,040,000	2,040,000	XXX		IV
Citibank, N.A. 57ODZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	12,394,760	12,394,760	XXX		IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH	22,350,000	22,350,000	XXX		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	8,710,000	8,710,000	XXX		IV
HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	Cash	000000-00-0	CASH	1,710,001	1,710,001	XXX		IV
ING BANK, N.V. 3TK20IVIUJ8J3ZU0QE75	Cash	000000-00-0	CASH	1,970,000	1,970,000	XXX		IV
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASH	4,680,000	4,680,000	XXX		IV
NATIXIS SA KX1WK48MPD4Y2NCUIZ63	Cash	000000-00-0	CASH	32,160,000	32,160,000	XXX		IV
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	CASH	8,530,000	8,530,000	XXX		IV
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash	000000-00-0	CASH	14,110,000	14,110,000	XXX		IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	17,320,000	17,320,000	XXX		IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	3128P8-CT-6	Treasury Bond Coupon Rate: 3	1,669,086	1,982,000	XXX	07/01/2036	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	3138MQ-NH-2	Treasury Bond Coupon Rate: 3	1,254,150	2,075,000	XXX	01/01/2043	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	3138NY-4V-4	Treasury Bond Coupon Rate: 3	877,272	1,423,488	XXX	02/01/2043	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	3140J5-JY-6	Treasury Bond Coupon Rate: 3	296,737	356,000	XXX	06/01/2031	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	31414C-SF-6	Treasury Bond Coupon Rate: 5.905	273,123	5,228,000	XXX	03/01/2043	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	31414D-A4-8	Treasury Bond Coupon Rate: 4.5	462,610	9,202,000	XXX	04/01/2023	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	31414L-JX-7	Treasury Bond Coupon Rate: 3.5	410,923	895,000	XXX	07/01/2038	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	31418C-AH-7	Treasury Bond Coupon Rate: 3	409,990	485,000	XXX	08/01/2036	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	36179R-LP-2	Treasury Bond Coupon Rate: 3.5	23,282,657	38,265,000	XXX	08/20/2045	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-D8-0	Treasury Bond Coupon Rate: 1.625	649,750	662,000	XXX	08/31/2019	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-LJ-7	Treasury Bond Coupon Rate: 3.625	1,080,973	1,059,000	XXX	08/15/2019	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-TH-3	Treasury Bond Coupon Rate: 0.875	420,448	434,000	XXX	07/31/2019	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-W6-3	Treasury Bond Coupon Rate: 1.625	350,434	358,000	XXX	03/15/2020	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-WW-6	Treasury Bond Coupon Rate: 1.625	1,421,578	1,446,000	XXX	07/31/2019	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-X2-1	Treasury Bond Coupon Rate: 1.5	1,011,071	1,038,000	XXX	04/15/2020	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-XH-8	Treasury Bond Coupon Rate: 1.625	505,900	520,000	XXX	06/30/2020	IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828-B6-6	Treasury Bond Coupon Rate: 2.75	985,367	990,000	XXX	02/15/2024	IV
CME Group Inc./Goldman Sachs and Co. LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	206,296	206,296	XXX		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	69,399	69,399	XXX		V
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	3,182,755	3,182,755	XXX		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	5,073,524	5,073,524	XXX		V
0299999 - Total				178,219,804	209,276,223	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
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
020880-AK-9	ALPSEC_1ALPINE SEC LTD CPIB 4/12/18 - USD			280,063	280,000	04/12/2018
037833-AG-5	AAPL_1APPLE INC - USD			1,701,020	1,701,608	05/03/2018
19423E-DJ-4	CCPONECOLLATERALIZED COMMERCIAL PAPER - USD			2,632,421	2,632,000	04/04/2018
19423E-DT-2	CCPONECOLLATERALIZED COMMERCIAL PAPER - USD			1,048,068	1,048,000	06/01/2018
21684B-3R-3	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD			894,016	894,000	04/16/2018
22536U-PJ-3	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY. - USD			1,631,033	1,631,000	06/01/2018
22549L-DT-9	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			2,947,439	2,947,000	04/03/2018
30601Y-WS-0	FAIRWFAIRWAY FINANCE CORPORATION AB - USD			1,903,114	1,903,000	04/10/2018
36164L-FH-7	GE_7GE CAPITAL TREASURY SERVICES LL - USD			3,429,185	3,429,000	06/04/2018
40428A-5Q-6	HSBC_7HSBC BANK USA NA - USD			2,024,038	2,024,000	04/11/2018
60700A-JB-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			2,527,579	2,527,000	04/10/2018
60700A-LK-8	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			1,676,042	1,676,000	05/08/2018
60700A-LN-2	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			300,020	300,000	05/10/2018
63307U-MQ-1	NA_CN_1@NEWYORKNATIONAL BANK CANADA NY - USD			2,944,156	2,943,967	04/13/2018
65602U-WV-6	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NY) - USD			516,073	516,000	04/12/2018
83369Y-XM-3	SOCGEN@NEWYORKSOCIETE GENERALE NY - USD			1,192,924	1,193,000	05/21/2018
86563Y-S4-6	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			528,080	528,000	04/11/2018
86563Y-2J-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			1,138,154	1,138,000	05/22/2018
86564E-U5-3	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			2,564,231	2,564,000	05/08/2018
86564E-V7-8	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY. - USD			321,029	321,000	05/09/2018
86958J-VW-6	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			2,353,045	2,353,000	05/18/2018
86958J-WD-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			1,289,005	1,289,000	06/01/2018
86958J-UU-1	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			1,021,043	1,021,000	04/11/2018
87019U-4E-6	SWEDA_1@NEWYORKSWEDBANK AB (NEW YORK). - USD			3,430,935	3,431,000	04/09/2018
94989R-SH-2	WFC_2WELLS FARGO BANK N.A. - USD			2,000,188	2,000,000	05/01/2018
94989R-QY-7	WFC_2WELLS FARGO BANK NA - USD			3,685,180	3,685,000	04/05/2018
94989R-SP-4	WFC_2WELLS FARGO BANK NA - USD			1,999,826	2,000,000	05/04/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				47,977,907	47,975,576	XXX
17305T-TP-7	C_11CITIBANK NA - USD			603,880	604,000	03/15/2018
17305T-UH-3	C_11CITIBANK NA - USD			1,510,862	1,511,000	03/20/2018
23328A-YZ-1	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) - USD			3,134,229	3,134,000	03/16/2018
51500L-UJ-8	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD			2,783,992	2,784,000	01/12/2018
8574P1-LD-6	STT_1STATE STREET BANK & TRST - USD			2,941,359	2,942,000	02/09/2018
02665K-AP-2	HNDA_JPAMERICAN HONDA FINANCE CP 1.42% - USD			3,681,245	3,681,802	01/23/2018
06538C-BL-4	MTFG_JP9BANK OF TOKYO-MITSUBISHI UFJ NY - USD			3,664,225	3,665,705	02/20/2018
0556C3-BS-9	BMW_GR_3BMW US CAPITAL LLC 42D 1.57% 02 - USD			3,869,217	3,869,527	02/26/2018
0556C3-CK-5	BMW_GR_3BMW US CAPITAL LLC 42D 1.59% 03 - USD			1,768,897	1,768,964	03/19/2018
0556C3-CL-3	BMW_GR_3BMW US CAPITAL LLC 42D 1.59% 03 - USD			1,789,748	1,789,813	03/20/2018
1247P3-B8-4	CAFCOCAFCO ABCP 1.41% 02/08/2018 - USD			3,631,633	3,632,585	02/08/2018
5148X1-C5-0	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD			4,386,998	4,387,680	03/05/2018
53127U-AK-6	LIBSTLIBERTY STREET FDG LLC ABCP 1.3 - USD			999,088	999,305	01/19/2018
53944R-CK-2	LMAUSALMA AMERICAS LLC ABCP 1.73% 03/ - USD			3,577,035	3,577,712	03/19/2018
65409S-AQ-1	NARCO_1NIEUW AMSTERDAM RECEIVABLES COR - USD			3,484,984	3,485,433	01/24/2018
65558G-CD-3	NDA_SS_1NORDEA BANK AB 42D 1.52% 03/13/ - USD			3,491,818	3,492,499	03/13/2018
65558G-CK-7	NDA_SS_1NORDEA BANK AB 42D 1.56% 03/19/ - USD			3,582,482	3,583,005	03/19/2018
67983U-AB-9	OLDLIOLD LINE FUNDING CORPORATION AB - USD			694,616	694,743	01/11/2018
7588R1-AC-9	RMARREGENCY MARKETS NO 1 LLC ABCP 1 - USD			2,812,320	2,812,727	01/12/2018
7588R1-AG-0	RMARREGENCY MARKETS NO 1 LLC ABCP 1 - USD			1,712,670	1,712,933	01/16/2018
82619U-CS-1	SIELLC_1SIEMENS CAPITAL CO LLC 42D 1.66 - USD			3,878,822	3,877,921	03/26/2018
85520M-BL-6	STARBSTARBIRD FUNDING CORP ABCP 1.72 - USD			1,547,261	1,547,295	02/20/2018
89119B-CK-0	TD_CN_2TORONTO-DOMINION BANK 42D 1.69% - USD			3,670,916	3,671,680	03/19/2018
89153Q-CG-3	FP_FP3TOTAL CAPITAL CANADA LTD 42D 1. - USD			3,693,578	3,693,354	03/16/2018
06053P-XR-3	BAC_14BANK OF AMERICA NA - USD			1,199,996	1,200,000	01/09/2018
06053P-YE-1	BAC_14BANK OF AMERICA NA - USD			3,099,969	3,100,000	02/08/2018
06371E-LZ-8	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			262,049	262,004	02/26/2018
06371E-MF-1	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			2,600,419	2,600,000	03/01/2018
06371E-MX-2	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO. - USD			477,080	477,000	03/08/2018
05582W-A4-6	BNP_FP@NEWYORKBNP PARIBAS NY BRANCH - USD			2,855,542	2,855,000	02/05/2018
05582W-B3-7	BNP_FP@NEWYORKBNP PARIBAS NY BRANCH. - USD			2,813,518	2,813,000	02/08/2018
13606B-NK-8	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			3,376,567	3,376,085	03/20/2018
17275R-AZ-5	CSCOCISCO SYSTEMS INC - USD			1,300,753	1,301,144	02/21/2018
17305T-RU-8	C_11CITIBANK N.A. - USD			1,567,998	1,568,000	01/04/2018
19423C-EF-5	CCPTWOCOLLATERALIZED COMMERCIAL PAPER - USD			1,028,124	1,028,000	01/18/2018
19423E-DD-7	CCPONECOLLATERALIZED COMMERCIAL PAPER - USD			2,674,612	2,674,000	03/08/2018
22536U-KK-5	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD			2,790,455	2,790,000	02/02/2018
22536U-LP-3	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD			1,519,270	1,519,000	03/01/2018
22536U-ML-1	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD			1,472,244	1,472,000	03/21/2018
22549L-AK-1	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) - USD			1,232,260	1,232,000	02/12/2018
22549L-DF-9	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			300,074	300,000	03/02/2018
22549L-HE-8	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			3,142,616	3,142,000	02/08/2018
26821D-AM-5	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) 42DIB 1.3 - USD			3,002,336	3,002,000	03/06/2018
30601Y-WK-7	FAIRWFAIRWAY FINANCE CORPORATION AB - USD			2,401,317	2,401,000	03/05/2018
459200-JA-0	IBMIBM CORP - USD			1,199,932	1,200,158	02/06/2018
48803A-LW-3	KELLS_1KELLS FUNDING LLC ABCPIB 1.3361 - USD			3,004,325	3,004,000	03/12/2018
60683B-AW-3	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TR&BK NY - USD			1,029,257	1,029,000	03/12/2018
60683B-AT-0	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			554,940	555,000	03/08/2018
60700A-DM-3	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			2,302,394	2,302,000	01/24/2018
60700A-FJ-8	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			300,081	300,000	02/28/2018
60700A-DZ-4	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			292,059	292,000	02/02/2018
63307U-LV-1	NA_CN_1@NEWYORKNATIONAL BANK OF CANADA (NEW YO - USD			1,500,033	1,500,000	01/05/2018
65602U-WJ-3	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			1,413,317	1,413,000	03/27/2018
65602U-VT-2	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NY) - USD			2,470,600	2,470,000	03/07/2018
65602U-VX-3	NORZ_JP_1@NEWYORKNORINCHUKIN BANK NY - USD			680,156	680,000	03/12/2018
67984R-ET-2	OLDLIOLD LINE FUNDING CORPORATION AB - USD			1,297,106	1,297,000	02/20/2018
67984R-FB-0	OLDLIOLD LINE FUNDING CORPORATION AB - USD			2,738,118	2,738,000	03/14/2018
83050F-XX-4	SEBA_SS_1@NEWYORKSKANDINAV ENSKILDA BK NY - USD			2,578,289	2,578,000	02/09/2018
83369Y-VL-7	SOCGEN@NEWYORKSOCIETE GENERALE NY - USD			732,074	732,000	03/20/2018
83369Y-TX-4	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			3,038,462	3,038,000	02/14/2018

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
83369Y-UW-4	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK). - USD			2,356,304	2,356,000	03/08/2018
86563Y-E4-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			308,052	308,000	02/05/2018
86563Y-F7-3	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			963,175	963,000	02/09/2018
86563Y-C9-2	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			2,769,446	2,769,000	01/31/2018
86564E-H9-0	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			2,318,496	2,318,000	03/07/2018
86564E-L3-8	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			1,849,396	1,849,000	03/12/2018
86958J-QU-6	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			525,009	525,000	01/05/2018
86958J-RK-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			1,048,168	1,048,029	02/16/2018
86958J-SX-8	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			1,234,181	1,234,000	02/15/2018
89113W-VX-1	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD			2,771,557	2,771,557	02/02/2018
90333V-UP-3	USB_6US BANK NA CINCINNATI - USD			2,800,157	2,800,000	03/20/2018
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS - USD			16,034,000	16,034,000	01/02/2018
	SAREPOCITI A (T Bills, Notes, Bonds & - USD			7,734,790	7,734,790	01/02/2018
	DAIWAREPODAIWA A (T Bills, Notes, Bonds - USD			60,000,000	60,000,000	01/02/2018
	GSREPOGOLDMAN A (T Bills, Notes, Bond - USD			79,853,196	79,853,196	01/02/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				313,726,143	313,723,645	XXX
9999999 - Totals				361,704,050	361,699,221	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 339,876,038 Book/Adjusted Carrying Value $ 339,874,502
2. Average balance for the year Fair Value $ 158,098,259 Book/Adjusted Carrying Value $ 158,090,342
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 361,699,221 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, N.A.	Charlotte, NC		0.000	0	0	5,139,165	XXX
Federal Home Loan Bank of Topeka	Topeka, KS		0.720	5,196	0	1,545,016	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	15,612,302	XXX
People's United Bank	Bridgeport, CT		0.000	0	0	636,042	XXX
PNC Bank, NA	Wilmington, DE		0.000	0	0	31,339,615	XXX
The Bank of New York Mellon	New York, NY		0.250	36,447	0	42,714,284	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	(956,047)	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	14,945,502	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	41,643	0	110,975,880	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	41,643	0	110,975,880	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	41,643	0	110,975,880	XXX

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

1. January	405,411,970	4. April	122,756,144	7. July	169,986,809	10. October	88,107,707
2. February	312,252,608	5. May	199,745,867	8. August	134,460,939	11. November	113,436,330
3. March	142,137,138	6. June	133,582,540	9. September	108,956,904	12. December	110,975,880

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
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						0	0	0
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						0	0	0
261908-10-7	DREYFUS TREASURY CASH MANAGEMENT NY		12/28/2017	0.000	XXX	15,000,000	1	0
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE F		12/28/2017	0.000	XXX	25,000,000	0	0
4812C2-68-4	JPMORGAN US GOVERNMENT MONEY MARKET FUND		12/26/2017	0.000	XXX	5,000,000	0	0
60934N-10-4	FEDERATED INVESTORS TR GOVT OBLIG OH		12/28/2017	0.000	XXX	686,883	0	0
61747C-70-7	MS INSTIT LIQUIDITY GOVT		12/28/2017	0.000	XXX	15,000,000	1	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						60,686,883	2	0
8899999 - Total Cash Equivalents						60,686,883	2	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Statutory Deposit	0	0	213,499	208,162
5. California CA	B	Statutory Deposit	0	0	86,764	84,595
6. Colorado CO	B	Statutory Deposit	19,806,224	19,350,025	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	Statutory Deposit	0	0	183,626	179,394
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Statutory Deposit	0	0	924,883	903,580
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	Statutory Deposit	0	0	416,990	412,024
33. New York NY			0	0	0	0
34. North Carolina NC	B	Statutory Deposit	0	0	1,477,687	1,529,000
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	B	Statutory Deposit	1,676,774	1,735,000	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Statutory Deposit	0	0	132,402	129,353
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	B	Statutory Deposit	0	0	51,221	50,042
54. Puerto Rico PR	B	Statutory Deposit	0	0	484,500	485,232
55. U.S. Virgin Islands VI	B	Statutory Deposit	0	0	524,486	511,374
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	21,482,998	21,085,025	4,496,058	4,492,756
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54