LIFE ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Voya Retirement Insurance and Annuity Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 86509 Employer's ID Number 71-0294708

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

Country of Domicile United States of America

Incorporated/Organized 01/13/1976 Commenced Business 04/06/1976

Statutory Home Office One Orange Way (Street and Number), Windsor, CT, US 06095-4774 (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 One Orange Way (Street and Number)

Windsor, CT, US 06095-4774 (City or Town, State and Zip Code), 860-580-4646 (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	Charles Patrick Nelson, President	Treasurer	David Scott Pendergrass, SVP and Treasurer
Secretary	Jennifer Marie Ogren, Secretary	Appointed Actuary	Kyle Andrew Puffer, VP and Appointed Actuary

OTHER

Carlo Bertucci, SVP and Chief Tax Officer	Clyde Landon Cobb, Jr., SVP & Chief Accounting Officer	Howard Frank Greene, Senior Vice President
Carolyn MacBurney Johnson, Senior Vice President	Heather Hamilton Lavallee, Senior Vice President	Francis Gerard O'Neill, SVP & Chief Financial Officer
Chetlur Srinivasan Ragavan, Executive Vice President	Justin Smith, SVP and Deputy General Counsel	Michael Scott Smith, Executive Vice President
Matthew Toms, Senior Vice President	Chad Joseph Tope, Senior Vice President	Patricia Julie Walsh, Executive Vice President
Jean Jinho Weng, Senior Vice President		

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

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

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

Charles Patrick Nelson
President

Jennifer Marie Ogren
Secretary

David Scott Pendergrass
Treasurer

Subscribed and sworn to before me this 3 day of Aug 2018

MARY L. GRIMALDI
NOTARY PUBLIC
MY COMMISSION EXPIRES NOV. 30, 2020

Subscribed and sworn to before me this 24 day of July 2018

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

Subscribed and sworn to before me this 31 day of July 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 Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	23,336,596,612	0	23,336,596,612	22,770,543,030
2.	Stocks:				
	2.1 Preferred stocks	152,754,526	0	152,754,526	151,877,800
	2.2 Common stocks	44,577,496	0	44,577,496	1,982,313
3.	Mortgage loans on real estate:				
	3.1 First liens	5,003,344,716	0	5,003,344,716	4,910,707,987
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	63,374,515	0	63,374,515	64,448,819
	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 ($ 148,832,568), cash equivalents ($ 0) and short-term investments ($ 706,176)	149,538,744	0	149,538,744	290,696,688
6.	Contract loans (including $ 0 premium notes)	250,494,806	380,828	250,113,978	250,595,657
7.	Derivatives	196,062,276	0	196,062,276	254,798,326
8.	Other invested assets	834,745,572	0	834,745,572	723,382,803
9.	Receivables for securities	6,156,081	0	6,156,081	35,918,254
10.	Securities lending reinvested collateral assets	686,777,179	0	686,777,179	733,385,776
11.	Aggregate write-ins for invested assets	601,526	0	601,526	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	30,725,024,049	380,828	30,724,643,221	30,188,337,454
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	292,923,866	0	292,923,866	296,018,449
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(5,699,895)	0	(5,699,895)	(50,787,298)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	85,547	0	85,547	72,098
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	4,271,658	0	4,271,658	35,555,297
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	197,408,235	0	197,408,235	183,161,407
19.	Guaranty funds receivable or on deposit	9,073,046	0	9,073,046	9,406,010
20.	Electronic data processing equipment and software	5,507	5,507	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	40,245,135	107,147	40,137,988	35,414,152
24.	Health care ($ 0) and other amounts receivable	588,929	588,929	0	0
25.	Aggregate write-ins for other than invested assets	32,886,226	12,879,787	20,006,439	33,067,223
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	31,296,812,303	13,962,198	31,282,850,105	30,730,244,792
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	74,897,004,164	0	74,897,004,164	73,812,699,645
28.	Total (Lines 26 and 27)	106,193,816,467	13,962,198	106,179,854,269	104,542,944,436
	DETAILS OF WRITE-INS				
1101.	Derivatives receivable	601,526	0	601,526	0
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	601,526	0	601,526	0
2501.	Margin call collateral	19,594,914	0	19,594,914	31,235,840
2502.	Miscellaneous assets	13,291,312	12,879,787	411,525	1,831,383
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	32,886,226	12,879,787	20,006,439	33,067,223

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 26,007,216,866 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	26,007,216,866	25,909,887,353
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	935,971,607	337,421,965
4.	Contract claims:		
	4.1 Life	33,262	33,574
	4.2 Accident and health	0	0
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	17,841,042	18,709,693
	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 $ 0 assumed and $ 536,662 ceded	536,662	603,941
	9.4 Interest Maintenance Reserve	53,983,690	92,358,626
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,743,924 , accident and health $ 0 and deposit-type contract funds $ 0	2,743,924	3,674,366
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	125,944,864	148,149,771
13.	Transfers to Separate Accounts due or accrued (net) (including $ (19,602,611) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(98,966,944)	(128,392,152)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,704,373	5,517,570
15.1	Current federal and foreign income taxes, including $ 6,176,584 on realized capital gains (losses)	13,101,353	23,423,397
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by company as agent or trustee	38,141,211	44,668,103
18.	Amounts held for agents' account, including $ 79,371 agents' credit balances	90,794	71,116
19.	Remittances and items not allocated	3,572,406	(4,627,277)
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 $ 4,775,000 and interest thereon $ 51,893	4,826,893	5,083,374
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	285,794,849	295,604,176
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	923,889,781	929,634,465
	24.04 Payable to parent, subsidiaries and affiliates	66,210,323	60,606,088
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	62,339,166	90,366,529
	24.09 Payable for securities	15,521,905	61,895,951
	24.10 Payable for securities lending	686,777,179	733,385,776
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	284,890,841	309,447,150
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	29,436,166,047	28,937,523,553
27.	From Separate Accounts Statement	74,897,004,164	73,812,699,645
28.	Total liabilities (Lines 26 and 27)	104,333,170,212	102,750,223,198
29.	Common capital stock	2,750,000	2,750,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	132,666,543	151,185,972
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,420,871,050	1,420,871,050
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	290,396,464	217,914,216
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)	1,843,934,057	1,789,971,239
38.	Totals of Lines 29, 30 and 37	1,846,684,057	1,792,721,239
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	106,179,854,269	104,542,944,436
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	242,078,365	264,088,232
2502.	Liability of pension benefits	20,007,357	18,776,694
2503.	Unclaimed property	10,277,200	10,296,203
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,527,919	16,286,021
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	284,890,841	309,447,150
3101.	Deferral of gain on reinsurance	132,666,543	151,185,972
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	132,666,543	151,185,972
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,943,097,730	6,260,432,200	12,592,455,157
2.	Considerations for supplementary contracts with life contingencies	6,587,811	4,225,789	7,819,667
3.	Net investment income	699,106,708	694,038,336	1,408,987,194
4.	Amortization of Interest Maintenance Reserve (IMR)	224,716	147,768	(2,833,126)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	(30,226,835)	18,006,883	37,211,234
7.	Reserve adjustments on reinsurance ceded	(32,862,329)	40,755,880	79,318,922
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	182,966,231	162,862,089	341,339,670
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	134,196,363	134,790,960	264,682,230
9.	Totals (Lines 1 to 8.3)	6,903,090,395	7,315,259,905	14,728,980,948
10.	Death benefits	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	274,182,995	206,698,591	440,999,640
13.	Disability benefits and benefits under accident and health contracts	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	7,231,934,100	5,811,050,037	11,804,200,071
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(2,520,908)	606,585	(1,663,213)
18.	Payments on supplementary contracts with life contingencies	6,126,963	5,513,906	10,410,046
19.	Increase in aggregate reserves for life and accident and health contracts	97,329,513	252,227,713	315,548,240
20.	Totals (Lines 10 to 19)	7,607,052,663	6,276,096,831	12,569,494,784
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	125,888,912	130,431,300	258,445,962
22.	Commissions and expense allowances on reinsurance assumed	8,916	9,745	19,893
23.	General insurance expenses	250,470,258	259,039,035	527,207,301
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,535,997	12,493,841	21,925,924
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,334,341,700)	497,466,015	1,069,302,527
27.	Aggregate write-ins for deductions	1,839,501	4,707,830	8,607,902
28.	Totals (Lines 20 to 27)	6,664,454,547	7,180,244,597	14,455,004,294
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	238,635,847	135,015,308	273,976,654
30.	Dividends to policyholders	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	238,635,847	135,015,308	273,976,654
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	32,287,636	24,067,803	43,139,830
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)	206,348,211	110,947,505	230,836,824
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,940,370 (excluding taxes of $ (10,141,198) transferred to the IMR)	(19,021,136)	(11,858,701)	(35,982,602)
35.	Net income (Line 33 plus Line 34)	187,327,076	99,088,804	194,854,223
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,792,721,239	1,959,323,040	1,959,323,040
37.	Net income (Line 35)	187,327,076	99,088,804	194,854,223
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,777,029)	(6,652,276)	14,459,742	15,017,961
39.	Change in net unrealized foreign exchange capital gain (loss)	633,681	0	27,477
40.	Change in net deferred income tax	11,469,799	(3,646,935)	(112,661,440)
41.	Change in nonadmitted assets	(3,994,232)	(17,308,926)	41,315,791
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	31,478
44.	Change in asset valuation reserve	9,809,327	(7,560,102)	(19,991,101)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	25,000,000
47.	Other changes in surplus in Separate Accounts Statement	0	8,958	(24,172,204)
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	202,763	202,763
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(18,519,429)	(10,613,455)	(21,226,910)
52.	Dividends to stockholders	(126,000,000)	(261,000,000)	(265,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(111,128)	674,272	162
54.	Net change in capital and surplus for the year (Lines 37 through 53)	53,962,817	(185,694,879)	(166,601,801)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,846,684,057	1,773,628,161	1,792,721,239
	DETAILS OF WRITE-INS			
08.301.	Recordkeeping fees	119,645,914	126,388,448	251,569,214
08.302.	Miscellaneous income	14,441,652	8,264,079	12,860,786
08.303.	Reinsurance income	108,797	138,433	252,230
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	134,196,363	134,790,960	264,682,230
2701.	Miscellaneous expenses	1,684,895	5,524,383	10,031,900
2702.	Other contingency expense	77,625	0	0
2703.	Funds withheld interest expense	76,981	(816,553)	(1,423,998)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,839,501	4,707,830	8,607,902
5301.	Amortization of pension	649,098	772,009	460,519
5302.	Share based payments	266,842	422,524	601,075
5303.	Amortization of other post-employment benefits	(1,027,068)	(520,261)	(1,061,432)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(111,128)	674,272	162

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,898,010,327	6,280,577,300	12,627,542,096
2.	Net investment income	806,575,289	814,724,521	1,641,693,195
3.	Miscellaneous income	304,378,617	348,892,465	711,522,001
4.	Total (Lines 1 to 3)	7,008,964,233	7,444,194,286	14,980,757,292
5.	Benefit and loss related payments	7,509,442,880	6,024,138,803	12,253,576,465
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,351,481,040)	520,754,922	1,173,987,182
7.	Commissions, expenses paid and aggregate write-ins for deductions	448,115,417	620,090,555	1,057,213,089
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (17,952,503) tax on capital gains (losses)	36,408,852	4,129,554	12,707,868
10.	Total (Lines 5 through 9)	6,642,486,109	7,169,113,834	14,497,484,604
11.	Net cash from operations (Line 4 minus Line 10)	366,478,124	275,080,452	483,272,688
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,522,019,791	2,278,558,966	4,222,506,930
	12.2 Stocks	0	0	1,407,491
	12.3 Mortgage loans	325,377,195	256,675,601	493,991,074
	12.4 Real estate	0	0	0
	12.5 Other invested assets	77,991,413	37,327,765	80,984,044
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(584)	(1,046)
	12.7 Miscellaneous proceeds	12,053,109	137,751,093	186,044,577
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,937,441,508	2,710,312,841	4,984,933,070
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,266,970,314	1,787,634,546	3,940,671,840
	13.2 Stocks	41,741,152	1,712,719	2,068,920
	13.3 Mortgage loans	417,919,249	850,133,118	1,149,070,115
	13.4 Real estate	38,808	0	98,598
	13.5 Other invested assets	165,227,250	64,744,202	126,005,115
	13.6 Miscellaneous applications	60,853,037	185,003,538	102,012,992
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,952,749,810	2,889,228,123	5,319,927,580
14.	Net increase (or decrease) in contract loans and premium notes	(336,597)	(4,743,497)	(4,655,048)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,014,971,705)	(174,171,785)	(330,339,462)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	(125,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	598,549,642	(18,854,431)	(30,909,804)
	16.5 Dividends to stockholders	126,000,000	261,000,000	265,000,000
	16.6 Other cash provided (applied)	34,785,994	65,820,226	32,782,341
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	507,335,636	(214,034,205)	(263,252,463)
	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)	(141,157,944)	(113,125,538)	(110,319,237)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	290,696,688	401,015,925	401,015,925
	19.2 End of period (Line 18 plus Line 19.1)	149,538,744	287,890,387	290,696,688

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	49,675,180	53,119,905	101,654,691
3.	Ordinary individual annuities	43,948,811	47,701,037	83,975,100
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	3,042,131	3,329,361	6,356,769
6.	Group annuities	5,792,820,590	6,327,118,043	12,733,538,839
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	37,395	45,584	74,757
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	5,889,524,106	6,431,313,930	12,925,600,155
12.	Deposit-type contracts	630,696,014	13,508,957	28,683,551
13.	Total	6,520,220,121	6,444,822,887	12,954,283,707
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Voya Retirement Insurance and Annuity Company (the "Company" or "VRIAC") are presented on the basis of accounting practices prescribed or permitted by the Connecticut Insurance Department.

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

The Company did not have any prescribed or permitted practices as of June 30, 2018 or December 31, 2017.

	SSAP#	F/S Page	F/S Line #	2018	2017
Net Income:					
(1) VRIAC State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 187,327,076	$ 194,854,223
(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	$ 187,327,076	$ 194,854,223
Surplus:					
(5) VRIAC State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,846,684,057	$1,792,721,239
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,846,684,057	$1,792,721,239

C. Accounting Policy

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

The Company made no other significant changes to its accounting policies or practices as of June 30, 2018.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2018 financial statement presentation.

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

B. Accounting Changes

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

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

The effect on the Company's 2017 financial statements of adopting SSAP No. 41R at January 1, 2017 was an increase to surplus of $202,763.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

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 other-than-temporary impairments ("OTTI") recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R") as of June 30, 2018 due to intent to sell or inability or lack of intent to hold to recovery.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ 103,202,875	$ 20,731,586	$ —	$ 82,471,289
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	$ 103,202,875	$ 20,731,586	$ —	$ 82,471,289
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 36,365,307	$ 8,050,926	$ —	$ 28,314,381
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	$ 36,365,307	$ 8,050,926	$ —	$ 28,314,381
m. Annual Aggregate Total		$ 28,782,512	$ —	

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R during the reporting period of April 1, 2018 to June 30, 2018:

(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
02151BAR9	$ 1,177,045	$ 1,157,036	$ 20,009	$ 1,157,036	$ 1,157,036	6/30/2018
02151GAA5	446,556	436,541	10,015	436,541	436,541	6/30/2018
02151GAD9	460,027	450,766	9,261	450,766	450,766	6/30/2018
059496BV0	364,874	363,557	1,317	363,557	363,557	6/30/2018
05951GBE1	1,402,181	1,392,639	9,542	1,392,639	1,347,623	6/30/2018
05951GBG6	876,196	870,233	5,963	870,233	842,102	6/30/2018
073879Z27	653,248	651,444	1,804	651,444	651,444	6/30/2018
12668AKU8	483,683	480,287	3,396	480,287	479,339	6/30/2018
22944BAU2	289,239	265,592	23,647	265,592	265,592	6/30/2018
32051GJR7	24,512	24,429	84	24,429	23,541	6/30/2018
32051GJU0	6,739	6,716	24	6,716	6,631	6/30/2018
362351AB4	550,021	545,026	4,995	545,026	545,026	6/30/2018
36242DT52	1,579,785	1,577,280	2,506	1,577,280	1,477,001	6/30/2018
40432BBG3	259,876	259,849	27	259,849	259,849	6/30/2018
57643MMM3	717,598	711,226	6,372	711,226	711,226	6/30/2018
75116CAA4	278,888	278,798	90	278,798	278,798	6/30/2018
761118JH2	397,081	396,630	451	396,630	396,630	6/30/2018
86358HRV3	64,914	63,674	1,240	63,674	61,976	6/30/2018
Total			$ 100,743			

(4) The following table shows all impaired securities at June 30, 2018 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:		
	1. Less than 12 Months	$ 105,491,629
	2. 12 Months or Longer	$ 39,412,266
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 2,808,782,134
	2. 12 Months or Longer	$ 466,004,466

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

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

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

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

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

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

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

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

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

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

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

		Fair Value
b)	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 686,777,179

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

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

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

7. Investment Income
No significant change

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

9. Income Taxes
D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate
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, and deferred acquisition costs; (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 an insurance company does not have the necessary information available, prepared, or analyzed (including computations) in reasonable detail to complete the accounting under SSAP No. 101, *Income Taxes* ("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 *Accounting Changes and Corrections of Errors* ("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. For the six months ended June 30, 2018, the Company adjusted its provisional estimate related to its calculation of tax reserves. 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.

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

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

B. Transactions

On June 28, 2018, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

On May 25, 2018, a final return of capital of $49,000,000 was paid to the Company from DSL. As a result of the Transaction referenced in Note 10.A, DSL is no longer an affiliate of the Company. The Company realized gain of $145,742 upon disposition.

On May 3, 2018, the Company declared an ordinary dividend in the amount of $126,000,000 to its sole shareholder, Voya Holdings Inc., for ultimate distribution to Voya Financial, Inc., which was paid on May 25, 2018 after providing notice to the Connecticut Insurance Department.

On March 28, 2018, the Company received a dividend in the amount of $20,000,000 from its wholly-owned subsidiary, VFP.

D. Amounts Due To/From Related Parties

As a result of the Transaction referenced in Note 10.A, VIAC is no longer an affiliate of the Company. The Company continues to own the surplus note issued by VIAC and the terms of the agreement remain the same.

M. All SCA Investments

See Note 10.A for disclosure related to DSL.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Boston. 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 $1,400,000,000. 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 based on the estimated lending value of eligible assets that can be pledged to the FHLB, limited to 5% of the total general account admitted assets one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	13,781,362	13,781,362	—
(c) Activity Stock	25,000,000	25,000,000	—
(d) Excess Stock	38	38	
(e) Aggregate Total (a+b+c+d)	38,781,400	38,781,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 671,461,212	XXX	XXX

2. Prior year-end

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

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	13,781,362	13,781,362	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2018

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 736,781,740	$ 731,082,035	$ 625,000,000
2. Current Year General Account Total Collateral Pledged	$ 736,781,740	$ 731,082,035	$ 625,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ —	$ —	$ —

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)	$ 736,781,740	$ 731,082,035	$ 625,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 736,781,740	$ 731,082,035	$ 625,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —

(4) Borrowing from FHLB

a. Amount as of June 30, 2018

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	—	$ —	$ —	XXX
(b) Funding Agreements	625,000,000	625,000,000	—	615,501,373
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	625,000,000	625,000,000	—	615,501,373

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	—	—	—	—

b. Maximum Amount During 2018

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	625,000,000	625,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	625,000,000	625,000,000	—

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 non-contributory supplemental retirement non-qualified plans covering certain U.S. employees. As of June 30, 2018, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans is as follows at June 30, 2018 and December 31, 2017:

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Service cost	$ —	—	$ —	—	$ —	$ —
b. Interest cost	1,623,119	3,846,095	76,617	178,663	—	2,488
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	1,418,699	2,751,220	(47,325)	(129,027)	—	(62,488)
f. Prior service cost or credit	(603,602)	(1,207,203)	(447,744)	(879,487)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 2,438,216	$ 5,390,112	$ (418,452)	$ (829,851)	$ —	$ (60,000)

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

(4) Dividends Paid

The Company paid an ordinary dividend in the amount of $126,000,000 to its parent Voya Holdings Inc., on May 25, 2018.

14. Liabilities, Contingencies, and Assessments

F. All Other Contingencies

Legal Proceedings - The Company is involved in threatened or pending lawsuits/arbitrations arising from the normal conduct of business. Due to the climate in insurance and business litigation/arbitration, suits against the Company sometimes include claims for substantial compensatory, consequential or punitive damages and other types of relief. Certain claims are asserted as class actions, purporting to represent a group of similarly situated individuals. In addition, the life insurance industry has experienced litigation alleging, for example, that insurance companies have breached the terms of their life insurance policies by increasing the insurance rates of the applicable policies inappropriately or by factoring into rate adjustments elements not disclosed under the terms of the applicable policies, and, consequently, unjustly enriched themselves. This litigation is generally known as cost of insurance litigation. While it is not possible to forecast the outcome of such lawsuits/arbitrations, in light of existing insurance, reinsurance and established reserves, it is the opinion of management that the disposition of such lawsuits/arbitrations will not have a material adverse effect on the Company's operations or financial position.

15. Leases

No significant change

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

No significant change

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

None

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

None

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

None

20. Fair Value Measurement

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of June 30, 2018:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds					
Foreign	$ —	$ 5,970,766	$ —	$ 5,970,766	—
Other asset-backed	$ —	$ 1,804,782	$ —	$ 1,804,782	—
Total Bonds	$ —	$ 7,775,548	$ —	$ 7,775,548	$ —
Common stock	11,409	38,781,400	5,784,688	44,577,497	—
Derivatives assets					
Equity contracts	—	5,046,947	—	5,046,947	—
Foreign exchange contracts	—	716,743	—	716,743	—
Interest rate contracts	—	183,025,906	—	183,025,906	—
Total Derivatives	$ —	$ 188,789,596	$ —	$ 188,789,596	$ —
Separate account assets	68,697,075,547	6,157,809,944	42,085,731	74,896,971,222	—
Total assets at fair value	$ 68,697,086,956	$ 6,393,156,488	$ 47,870,419	$ 75,138,113,863	$ —
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 25,112,621	$ —	$ 25,112,621	$ —
Derivatives liabilities					
Credit contracts	—	2,965,830	—	2,965,830	—
Equity contracts	—	3,791,056	—	3,791,056	—
Interest rate contracts	—	30,770,717	—	30,770,717	—
Total Derivatives	$ —	$ 37,527,603	$ —	$ 37,527,603	$ —
Separate account liabilities	—	4,965,691	—	4,965,691	—
Total liabilities	$ —	$ 67,605,915	$ —	$ 67,605,915	$ —

There were no transfers between Level 1 and Level 2 during the reporting period of April 1, 2018 to June 30, 2018. The Company's policy is to recognize transfers in and transfers out as of the beginning of the most recent quarterly reporting period.

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of April 1, 2018 to June 30, 2018:

Description	Beginning balance at April 1, 2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at June 30, 2018
a. Assets										
Common Stock	$ 1,925,545	$ —	$ —	$ —	$ 1,776,117	$ 2,083,026	$ —	$ —	$ —	$ 5,784,688
Separate accounts	22,198,927	—	(10,649,989)	(33,000)	70,603	30,499,190	—	—	—	42,085,731
Total Assets	$ 24,124,472	$ —	$ (10,649,989)	$ (33,000)	$ 1,846,720	$ 32,582,216	$ —	$ —	$ —	$ 47,870,419
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers in and out of Level 3 during the period of April 1, 2018 to June 30, 2018 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes when prices are not available from one of the commercial pricing services are reflected as transfers into Level 3, as these securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

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

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

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

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

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

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

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

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

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures
The following table shows all financial instruments and the level within the fair value hierarchy in which the fair value measurements fall as of June 30, 2018:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Assets							
Bonds	$ 23,622,115,804	$ 23,336,596,612	$ 489,302,222	$ 22,221,314,305	$ 911,499,277	$ —	$ —
Preferred stock	164,326,145	152,754,526	10,075,000	—	154,251,145	—	—
Common stock	44,577,497	44,577,496	11,409	38,781,400	5,784,688	—	—
Mortgage loans	5,018,447,153	5,003,344,716	—	—	5,018,447,153	—	—
Contract loans	250,113,978	250,113,978	250,113,978	—	—	—	—
Other invested assets	249,161,791	207,031,039	—	248,811,103	350,688	—	—
Cash, cash equivalents and short-term investments	706,177	706,176	—	262	705,915	—	—
Derivatives							
Credit contracts	7,311,908	4,086,911	—	7,311,908	—	—	—
Equity contracts	5,046,947	5,046,947	—	5,046,947	—	—	—
Foreign exchange contracts	(693,373)	3,902,512	—	(693,373)	—	—	—
Interest rate contracts	241,030,647	183,025,906	166,525	240,864,122	—	—	—
Separate account assets	74,897,004,164	74,897,004,165	68,697,075,547	6,157,809,944	42,118,673	—	—
Total Assets	$ 104,499,148,838	$ 104,088,190,984	$ 69,446,744,681	$ 28,919,246,618	$ 6,133,157,539	$ —	$ —
Liabilities							
Deposit type contracts	$ 1,021,421,913	$ 935,971,606	$ —	$ 668,809,126	$ 352,612,787	$ —	$ —
Derivatives							
Credit contracts	2,965,830	2,965,830	—	2,965,830	—	—	—
Equity contracts	3,791,056	3,791,056	—	3,791,056	—	—	—
Foreign exchange contracts	42,826,843	24,811,563	—	42,826,843	—	—	—
Interest rate contracts	32,157,417	30,770,716	—	32,157,417	—	—	—
Short-term debt	—	—	—	—	—	—	—
Long-term debt	4,775,000	4,775,000	—	4,775,000	—	—	—
Separate account liabilities	4,965,691	4,965,691	—	4,965,691	—	—	—
Total Liabilities	$ 1,112,903,750	$ 1,008,051,462	$ —	$ 760,290,963	$ 352,612,787	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

21. Other Items

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

22. Events Subsequent

Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to June 30, 2018 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2018 through August 13, 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 June 30, 2018 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2018 through August 13, 2018, the date the statutory financial statements were available to be issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")
None

25. Change in Incurred Losses and Loss Adjustment Expenses

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

33. Premium & Annuity Considerations Deferred and Uncollected

No significant change

34. Separate Accounts
No significant change

35. Loss/Claim Adjustment Expenses
None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000837010

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/09/2016

6.4 By what department or departments?
Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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

GENERAL INTERROGATORIES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

Investments in other pledged collateral of $152,312,993

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 105,340,223	$ 277,834,117
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 80,000,000	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 365,164,071	$ 156,656,728
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 550,504,294	$ 434,490,845
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 80,000,000	$ 0

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 686,903,649
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 686,777,179
16.3	Total payable for securities lending reported on the liability page.	$ 686,777,179

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC	A
BlackRock Financial Management, Inc.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO

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

18.2 If no, list exceptions:

3137FAQF8, 3137FBAK2, 52520NAG6, 52520NAH4, 74436GBM4

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for 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 [X] No [ ]

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	0
	1.12 Residential Mortgages	$	0
	1.13 Commercial Mortgages	$	5,003,344,716
	1.14 Total Mortgages in Good Standing	$	5,003,344,716
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	0
	1.32 Residential Mortgages	$	0
	1.33 Commercial Mortgages	$	0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	0
	1.42 Residential Mortgages	$	0
	1.43 Commercial Mortgages	$	0
	1.44 Total Mortgages in Process of Foreclosure	$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	5,003,344,716
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	0
	1.62 Residential Mortgages	$	0
	1.63 Commercial Mortgages	$	0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		0.000 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		0.000 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	0
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	456,573	28,196,583	0	0	28,653,156	108,091
2. Alaska AK	L	41,175	8,159,414	0	0	8,200,590	0
3. Arizona AZ	L	420,193	43,099,638	287	0	43,520,118	59,344
4. Arkansas AR	L	635,290	19,493,442	0	3,332,528	23,461,260	0
5. California CA	L	4,376,753	588,644,634	0	82,229,809	675,251,196	738,045
6. Colorado CO	L	318,420	56,337,425	0	0	56,655,845	0
7. Connecticut CT	L	1,723,428	264,963,614	2,456	143,655,408	410,344,905	209,426
8. Delaware DE	L	199,345	14,107,433	0	0	14,306,778	0
9. District of Columbia DC	L	92,016	15,942,218	0	5,344,289	21,378,523	289,100
10. Florida FL	L	2,958,723	332,451,495	3,414	2,359,536	337,773,168	195,017
11. Georgia GA	L	809,654	125,040,570	1,027	4,525,238	130,376,488	1,091,430
12. Hawaii HI	L	326,020	9,494,870	0	13,287,502	23,108,392	201,636
13. Idaho ID	L	59,650	11,097,048	0	0	11,156,698	0
14. Illinois IL	L	1,673,087	253,420,147	1,262	16,180,394	271,274,891	347,338
15. Indiana IN	L	623,366	85,545,282	0	0	86,168,647	0
16. Iowa IA	L	296,550	30,772,390	0	0	31,068,940	0
17. Kansas KS	L	488,500	49,357,354	0	0	49,845,854	0
18. Kentucky KY	L	316,194	59,825,446	0	6,804,859	66,946,499	0
19. Louisiana LA	L	471,426	73,846,050	0	0	74,317,476	0
20. Maine ME	L	164,829	19,136,122	0	0	19,300,950	282,433
21. Maryland MD	L	875,526	96,541,799	0	0	97,417,325	388,617
22. Massachusetts MA	L	904,818	228,060,009	620	24,823,355	253,788,803	625,227,268
23. Michigan MI	L	2,430,798	115,030,573	0	8,293,573	125,754,943	0
24. Minnesota MN	L	6,054,881	102,703,352	0	0	108,758,232	84,171
25. Mississippi MS	L	344,362	23,992,234	0	0	24,336,596	0
26. Missouri MO	L	712,541	90,499,013	0	23,873,611	115,085,165	50,000
27. Montana MT	L	46,497	3,276,645	0	0	3,323,142	0
28. Nebraska NE	L	206,048	27,201,762	0	0	27,407,810	0
29. Nevada NV	L	191,710	48,128,250	0	0	48,319,960	0
30. New Hampshire NH	L	154,272	33,139,817	781	1,149,284	34,444,155	72,763
31. New Jersey NJ	L	2,061,549	248,268,558	0	2,319,253	252,649,360	36,524
32. New Mexico NM	L	143,913	13,926,340	0	0	14,070,254	90,000
33. New York NY	L	6,084,807	582,124,845	26,128	7,692,044	595,927,824	314,348
34. North Carolina NC	L	1,582,908	91,936,262	385	2,879,725	96,399,281	0
35. North Dakota ND	L	106,486	2,180,853	0	0	2,287,338	0
36. Ohio OH	L	1,601,591	326,677,669	0	0	328,279,260	319,973
37. Oklahoma OK	L	363,988	44,571,282	0	2,302	44,937,571	0
38. Oregon OR	L	165,775	97,125,521	0	787,650	98,078,946	0
39. Pennsylvania PA	L	3,204,981	215,671,783	0	276,667	219,153,431	11,096
40. Rhode Island RI	L	189,973	42,596,336	0	0	42,786,309	276,264
41. South Carolina SC	L	1,016,631	31,140,542	1,111	0	32,158,284	0
42. South Dakota SD	L	56,728	4,664,035	0	0	4,720,763	0
43. Tennessee TN	L	728,672	115,041,314	0	63,277	115,833,263	0
44. Texas TX	L	3,083,810	374,851,432	0	11,973,433	389,908,675	0
45. Utah UT	L	595,349	12,808,837	0	0	13,404,186	0
46. Vermont VT	L	67,641	5,811,487	0	0	5,879,128	0
47. Virginia VA	L	1,475,868	131,406,610	0	12,996,795	145,879,273	22,719
48. Washington WA	L	381,152	86,187,451	0	0	86,568,603	97,192
49. West Virginia WV	L	138,847	17,463,960	0	0	17,602,807	0
50. Wisconsin WI	L	423,524	150,989,629	0	0	151,413,153	113,855
51. Wyoming WY	L	9,928	3,748,425	0	0	3,758,353	0
52. American Samoa AS	N	234	1,608	0	0	1,842	0
53. Guam GU	L	183	126,027	0	0	126,210	0
54. Puerto Rico PR	L	21,879	3,151,449	0	0	3,173,328	0
55. U.S. Virgin Islands VI	L	2,054	1,113,000	0	0	1,115,053	0
56. Northern Mariana Islands MP	N	0	295	0	0	295	0
57. Canada CAN	N	1,061	264,761	0	0	265,822	69,365
58. Aggregate Other Aliens OT	XXX	226,834	563,929	0	0	790,763	0
59. Subtotal	XXX	52,109,009	5,461,918,868	37,471	374,850,532	5,888,915,880	630,696,014
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	0	0	0	0	0	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	802,678	0	0	0	802,678	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	52,911,687	5,461,918,868	37,471	374,850,532	5,889,718,558	630,696,014
96. Plus Reinsurance Assumed	XXX	1,342,014	0	0	0	1,342,014	0
97 Totals (All Business)	XXX	54,253,701	5,461,918,868	37,471	374,850,532	5,891,060,572	630,696,014
98. Less Reinsurance Ceded	XXX	54,253,701	(61,240,927)	37,471	0	(6,949,754)	0
99. Totals (All Business) less Reinsurance Ceded	XXX	0	5,523,159,795	0	374,850,532	5,898,010,327	630,696,014
DETAILS OF WRITE-INS							
58001. ZZZ Other alien	XXX	226,834	563,929	0	0	790,763	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	226,834	563,929	0	0	790,763	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 54
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 3

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
IIPS OF FLORIDA, LLC				FL
Security Life Assignment Corporation		84-1437826		CO
Security Life of Denver Insurance Company	Insurer	84-0499703	68713	CO
Midwestern United Life Insurance Company	Insurer	35-0838945	66109	IN
Pomona Capital VII, L.P.				DE
Pomona Energy Partners US, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Roaring River IV Holding, LLC		46-3607309		DE
Roaring River IV, LLC	Insurer	80-0955075	15365	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya America Equities, Inc.		84-1251388		CO
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Security Life of Denver International Limited	Insurer	98-0138339	15321	AZ
Roaring River II, Inc.	Insurer	27-2278894	14007	AZ
Voya Custom Investments LLC		27-2278894		DE
SLDI Georgia Holdings, Inc.		27-1108872		GA
Voya II Custom Investments LLC		27-1108872		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Financial Products Company, Inc.		26-1956344		DE
Voya Holdings Inc.		02-0488491		CT
Voya Benefits Company, LLC		83-0965809		DE
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 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.		13-3981274		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Investors L.P.		13-3981274		DE
Pomona Primary Associates II LLC		13-4152008		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Holdings Associates II, LLC		13-4080968		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE

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 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
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.	N	
4832	VOYA FINANCIAL						All 2, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						All 3, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						All 4, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-0037599				Australia Retirement Services Holding, LLC	DE	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-1983894				IB Holdings LLC	VA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15364	46-1051195				Langhorne I, LLC	MO	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	66109	35-0838945				Midwestern United Life Insurance Company	IN	IA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona Secondary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080968				Pomona Holdings Associates II, LLC	DE	NIA	Pomona Primary Associates II LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona Primary Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3981274				Pomona Investors L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152008				Pomona Primary Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152000				Pomona Secondary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	33.970	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	21.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, Inc.	AZ	IA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	68713	84-0499703		0000848338	NYSE	Security Life of Denver Insurance Company	CO	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.	N	

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		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		98-0161114				The New Providence Insurance Company, Limited	CYM	NIA	IB Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	36.600	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1251388		0000921271	NYSE	Voya America Equities, Inc.	CO	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	DS	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4127836				Voya Furman Selz Investments III LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (Bermuda) Holdings Limited	BMU	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Miscellaneous liabilities	9,218,319	6,077,176
2505.	Derivative payable	4,496,582	8,802,560
2506.	Suspense and clearing accounts	3,867,380	6,460,647
2507.	Liability of other post-employment benefits	(5,054,362)	(5,054,362)
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,527,919	16,286,021

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	64,448,819	67,728,661
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	38,808	98,598
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,113,112	3,378,440
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	63,374,515	64,448,819
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	63,374,515	64,448,819

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,910,707,987	4,255,561,401
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	224,299,145	1,113,133,429
	2.2 Additional investment made after acquisition	193,620,104	35,936,686
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	144,492	67,545
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(49,797)	0
7.	Deduct amounts received on disposals	325,377,195	493,991,074
8.	Deduct amortization of premium and mortgage interest points and commitment fees	20	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,003,344,716	4,910,707,987
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	5,003,344,716	4,910,707,987
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,003,344,716	4,910,707,987

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	723,382,803	639,789,109
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	130,811,284	40,711,886
	2.2 Additional investment made after acquisition	34,415,966	85,293,229
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	23,919,559	39,555,752
6.	Total gain (loss) on disposals	299,161	645,397
7.	Deduct amounts received on disposals	77,991,413	80,984,044
8.	Deduct amortization of premium and depreciation	7,819	15,412
9.	Total foreign exchange change in book/adjusted carrying value	(83,969)	27,477
10.	Deduct current year's other than temporary impairment recognized	0	1,640,591
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	834,745,572	723,382,803
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	834,745,572	723,382,803

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	22,924,403,207	23,416,992,878
2.	Cost of bonds and stocks acquired	3,308,711,438	3,942,740,760
3.	Accrual of discount	(99,258,444)	(168,636,452)
4.	Unrealized valuation increase (decrease)	8,458,294	(5,595,696)
5.	Total gain (loss) on disposals	(21,456,166)	(20,860,406)
6.	Deduct consideration for bonds and stocks disposed of	2,522,019,752	4,223,914,421
7.	Deduct amortization of premium	12,454,511	38,925,511
8.	Total foreign exchange change in book/adjusted carrying value	(17,145,740)	36,828,001
9.	Deduct current year's other than temporary impairment recognized	37,676,605	14,225,946
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,366,913	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,533,928,634	22,924,403,207
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	23,533,928,634	22,924,403,207

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	12,619,432,619	1,167,127,555	1,075,156,243	(44,668,403)	12,619,432,619	12,666,735,529	0	12,432,708,423
2.	NAIC 2 (a)	9,285,733,633	633,473,329	534,318,344	(71,057,768)	9,285,733,633	9,313,830,850	0	9,072,248,304
3.	NAIC 3 (a)	944,438,135	132,115,211	147,620,385	21,479,332	944,438,135	950,412,294	0	974,856,680
4.	NAIC 4 (a)	303,225,786	75,498,062	15,228,996	(4,809,351)	303,225,786	358,685,502	0	270,695,053
5.	NAIC 5 (a)	26,028,777	6,654,370	881,558	7,578,307	26,028,777	39,379,897	0	7,128,186
6.	NAIC 6 (a)	12,346,427	2,158,900	11,633	(6,234,976)	12,346,427	8,258,718	0	12,906,385
7.	Total Bonds	23,191,205,378	2,017,027,427	1,773,217,159	(97,712,858)	23,191,205,378	23,337,302,788	0	22,770,543,031
	PREFERRED STOCK								
8.	NAIC 1	108,742,500	0	0	0	108,742,500	108,742,500	0	108,742,500
9.	NAIC 2	43,135,300	876,726	0	0	43,135,300	44,012,026	0	43,135,300
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	151,877,800	876,726	0	0	151,877,800	152,754,526	0	151,877,800
15.	Total Bonds and Preferred Stock	23,343,083,178	2,017,904,153	1,773,217,159	(97,712,858)	23,343,083,178	23,490,057,314	0	22,922,420,831

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

NAIC 1 $ 261 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 350,915 ; NAIC 6 $ 354,999

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	706,176	XXX	706,176	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	80,000,000	32,922,833
2.	Cost of short-term investments acquired	3,924,157,847	4,105,625,399
3.	Accrual of discount	20,396	37,221
4.	Unrealized valuation increase (decrease)	(18,731)	0
5.	Total gain (loss) on disposals	0	(1,148)
6.	Deduct consideration received on disposals	4,003,453,336	4,058,580,201
7.	Deduct amortization of premium	0	4,104
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	706,176	80,000,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	706,176	80,000,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	164,431,797
2.	Cost Paid/(Consideration Received) on additions	1,752,485
3.	Unrealized Valuation increase/(decrease)	(48,374,606)
4.	Total gain (loss) on termination recognized	(7,382,720)
5.	Considerations received/(paid) on terminations	(5,984,620)
6.	Amortization	(551,855)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	17,863,389
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	133,723,110
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	133,723,110

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	7,522,896			
	3.14 Section 1, Column 18, prior year	940,162	6,582,734	6,582,734	
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	7,522,896			
	3.24 Section 1, Column 19, prior year	940,162	6,582,734	6,582,734	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		2,893,943		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	2,893,943	2,893,943		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*JY7	CDX.NA.IG.27.V1	2	24,400,000	24,640,312	25,937,596	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	240,312	664,076	01842#-AH-1	BROOKFIELD WA RAIL PTY LTD	2	24,400,000	25,273,520
		2	14,000,000	14,000,000	13,628,300				0	0	G5963#-AG-8	MEGGITT PLC	2	14,000,000	13,628,300
12518*KN9	CDX.NA.IG.27.V1	2	37,400,000	37,688,524	38,429,519	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	288,524	796,891	G3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT	2	37,400,000	37,632,628
		2	9,200,000	9,200,000	8,894,008				0	0	G5963#-AH-6	MEGGITT PLC	2	9,200,000	8,894,008
12518*KP4	CDX.NA.IG.27.V1	2	6,616,134	6,881,300	6,647,556	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	265,166	730,483	04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC	2	6,616,134	5,917,073
		2	16,400,000	16,400,000	14,778,448				0	0	33972P-AA-7	FLNG LIQUEFACTION 2 LLC	2	16,400,000	14,778,448
		2	15,600,000	15,600,000	16,262,376				0	0	44930#-AE-9	ICL ISRAEL CHEMICALS LTD	2	15,600,000	16,262,376
		2	2,700,000	2,700,000	2,914,272				0	0	F9731#-AG-2	VICAT S A	2	2,700,000	2,914,272
12518*KQ2	CDX.NA.IG.27.V1	2	26,400,000	26,563,507	25,832,613	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	163,507	464,853	46574*-AB-5	ITT HOLDINGS LLC	2	26,400,000	25,367,760
12518*NR7	CDX.NA.IG.27.V1	2	22,900,000	24,229,370	25,166,258	12/22/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	1,329,370	2,160,460	G2956@-AK-7	ABP ACQUISITIONS UK LTD	2	22,900,000	23,005,798
		2	15,500,000	15,500,000	15,056,235				0	0	G2624@-AJ-2	DAIRY CREST GROUP PLC	3	15,500,000	15,056,235
		2	55,000,000	55,000,000	55,933,900				0	0	Q9389#-AD-2	VECTOR LTD	2	55,000,000	55,933,900
		2	29,500,000	29,500,000	29,675,525				0	0	G9284#-BD-8	VITOL FINANCE LTD	2	29,500,000	29,675,525
12518*PS3	CDX.NA.IG.28.V1	2	13,200,000	15,000,033	15,941,853	04/13/2017	06/20/2022	ICE: (CDX.NA.IG.28.V1)	1,800,033	2,495,145	04317@-AG-3	ARTHUR J GALLAGHER & CO	2	13,200,000	13,446,708
		2	17,500,000	17,500,000	18,024,475				0	0	04317@-AH-1	ARTHUR J GALLAGHER & CO	2	17,500,000	18,024,475
		2	21,700,000	21,700,000	21,745,136				0	0	04317@-AQ-1	ARTHUR J GALLAGHER & CO	2	21,700,000	21,745,136
		2	12,100,000	12,100,000	12,150,457				0	0	04317@-AR-9	ARTHUR J GALLAGHER & CO	2	12,100,000	12,150,457
		2	5,900,000	5,900,000	5,921,417				0	0	36221*-AA-5	GPT OPERATING PARTNERSHIP LP	2	5,900,000	5,921,417
		2	18,500,000	18,500,000	18,339,050				0	0	36221*-AC-1	GPT OPERATING PARTNERSHIP LP	2	18,500,000	18,339,050
		2	13,300,000	13,300,000	13,167,665				0	0	36221*-AD-9	GPT OPERATING PARTNERSHIP LP	2	13,300,000	13,167,665
		2	8,600,000	8,600,000	7,765,829				0	0	450636-AA-3	ITR CONCESSION CO LLC	2	8,600,000	7,765,829
		2	18,900,000	18,900,000	17,066,765				0	0	450636-AA-3	ITR CONCESSION CO LLC	2	18,900,000	17,066,765
		2	15,500,000	15,500,000	16,795,490				0	0	07397#-AP-9	VISY GMG	2	15,500,000	16,795,490
		2	8,000,000	8,000,000	8,448,480				0	0	07397#-AN-4	VISY GMG	2	8,000,000	8,448,480
9999999 - Totals				432,903,046	434,523,223	XXX	XXX	XXX	4,086,912	7,311,908	XXX	XXX	XXX	428,816,134	427,211,315

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	10	514,763,654	6	433,179,927	0	0	0	0	10	514,763,654
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	4	81,224,211	0	0	0	0	0	0	4	81,224,211
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	359,516	XXX	276,881	XXX	0	XXX	0	XXX	636,397
7. Ending Inventory	6	433,179,927	6	432,903,046	0	0	0	0	6	432,903,046

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	133,723,112	
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)		133,723,112
4.	Part D, Section 1, Column 5	196,062,277	
5.	Part D, Section 1, Column 6	(62,339,165)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	170,788,460	
8.	Part B, Section 1, Column 13	166,525	
9.	Total (Line 7 plus Line 8)		170,954,985
10.	Part D, Section 1, Column 8	255,968,280	
11.	Part D, Section 1, Column 9	(85,013,295)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	596,001,862	
14.	Part B, Section 1, Column 20	3,007,140	
15.	Part D, Section 1, Column 11	599,009,002	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,000,000	17,988,546
2.	Cost of cash equivalents acquired	1,333,563,112	535,320,054
3.	Accrual of discount	26,888	84,817
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	271
6.	Deduct consideration received on disposals	1,358,590,000	528,392,114
7.	Deduct amortization of premium	0	1,574
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	25,000,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	25,000,000

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Voya Windsor Facility – Building	Windsor	CT	12/31/2007		0	0	0	38,808
0199999. Acquired by Purchase					0	0	0	38,808
0399999 - Totals					0	0	0	38,808

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
29055	PHOENIX	AZ		06/13/2014	4.250	0	10,262,008	26,961,247
29350	ENCINO	CA		01/28/2016	3.450	0	9,557,656	46,543,756
29383	LOS ANGELES	CA		04/14/2016	5.400	0	16,634	1,005,127
29720	Chatsworth	CA		05/18/2018	5.632	7,650,000	0	14,198,400
29093	BOULDER	CO		12/24/2014	5.200	0	121,161	38,266,667
29493	DENVER	CO		11/22/2016	3.420	0	14,796,426	63,000,000
29644	Denver	CO		11/28/2017	6.730	0	4,381,387	21,369,657
29708	Denver	CO		06/28/2018	4.050	3,500,000	0	5,611,570
2909302	BOULDER	CO		11/23/2015	8.200	0	40,387	41,066,667
29668	Naples	FL		12/19/2017	3.560	0	5,274,940	37,180,000
2958402	Orlando	FL		03/01/2018	5.860	0	53,097	16,584,616
29687	Canton	GA		04/13/2018	3.930	2,291,780	0	5,077,256
29692	Stone Mountain	GA		04/13/2018	3.930	1,670,227	0	3,411,808
2956404	ATLANTA	GA		09/05/2017	4.230	0	222,449	22,411,985
2956405	ATLANTA	GA		09/05/2017	7.380	0	37,075	22,411,988
2956406	ATLANTA	GA		09/05/2017	9.930	0	18,537	22,411,978
29663	Iowa City	IA		12/15/2017	6.080	0	10,133,776	38,718,626
29234	CHICAGO	IL		09/22/2015	4.500	0	326,204	8,627,002
29491	CHICAGO	IL		12/23/2016	7.000	0	9,599,596	31,630,166
29583	CHICAGO	IL		04/20/2017	5.150	0	5,258,933	50,147,005
29653	Indianapolis	IN		11/29/2017	3.580	0	10,569,020	35,694,026
29655	Indianapolis	IN		11/15/2017	3.790	0	4,616,341	13,693,500
29615	Canton	MI		09/08/2017	6.050	0	9,600,000	61,875,000
29610	Bloomington	MN		06/29/2017	6.251	0	21,709	14,805,427
29632	Woodbury	MN		10/12/2017	3.400	0	23,160,990	68,960,075
29705	Saint Paul	MN		04/20/2018	4.640	33,000,000	0	72,101,333
2938902	BLOOMINGTON	MN		12/01/2016	5.400	0	3,113,203	73,000,000
2939002	BLOOMINGTON	MN		12/01/2016	12.460	0	550,364	73,000,000
29652	Bridgeton	MO		11/29/2017	3.580	0	4,831,552	16,317,269
29654	Earth City	MO		11/29/2017	3.580	0	4,038,543	13,639,093
29624	Moorestown	NJ		09/27/2017	4.980	0	13,505,124	55,611,397
29688	Lyndhurst	NJ		04/13/2018	3.930	3,301,683	0	8,529,704
29690	Lyndhurst	NJ		04/13/2018	3.930	621,489	0	1,056,051
2956703	ROSELAND	NJ		05/05/2017	3.907	0	98,425	107,292,857
2956704	ROSELAND	NJ		05/05/2017	7.657	0	15,142	107,292,857
29613	New York	NY		08/28/2017	3.130	0	7,290,877	56,100,000
29691	Myrtle Beach	SC		04/13/2018	3.930	3,962,071	0	9,423,413
29695	Myrtle Beach	SC		04/13/2018	3.930	425,356	0	1,632,910
29697	Greenville	SC		04/13/2018	3.930	4,078,576	0	10,032,621
29626	Dallas	TX		11/29/2017	3.580	0	3,529,758	12,858,988
29627	Farmers Branch	TX		11/29/2017	3.580	0	6,725,740	24,502,024
29628	Arlington	TX		11/29/2017	3.580	0	2,814,076	10,251,741
29629	Grand Prairie	TX		11/29/2017	3.580	0	3,148,375	11,469,600
29656	Dallas	TX		11/17/2017	5.480	0	6,691,159	20,874,345
29715	San Antonio	TX		04/24/2018	5.150	644,973	418,270	15,855,172
29719	San Antonio	TX		04/27/2018	5.482	7,108,390	0	10,834,895
29750	Benbrook	TX		06/20/2018	5.434	10,509,267	0	18,875,868
2965602	Dallas	TX		05/04/2018	5.482	157,373	0	20,111,858
29696	Virginia Beach	VA		04/13/2018	3.930	543,819	0	1,340,412
29231	SEATTLE	WA		12/22/2016	5.000	0	7,547,048	233,776,000
29722	Bellingham	WA		05/30/2018	4.340	4,666,667	0	9,228,333
29726	Bellingham	WA		05/30/2018	4.340	3,500,000	0	6,875,556
0599999. Mortgages in good standing - Commercial mortgages-all other						87,631,669	182,385,979	1,713,547,845
0899999. Total Mortgages in good standing						87,631,669	182,385,979	1,713,547,845
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						87,631,669	182,385,979	1,713,547,845

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
28208	ANAHEIM	CA		07/09/2008	05/08/2018	4,173,147	0	0	0	0	0	0	4,146,100	4,152,912	0	0	0
29270	DENVER	CO		10/22/2015	05/30/2018	5,000,000	0	0	0	0	0	0	5,000,000	4,985,050	0	(14,950)	(14,950)
27923	FT MYERS	FL		08/10/2007	04/26/2018	3,629,157	0	0	0	0	0	0	3,132,326	3,132,326	0	0	0
29567	ROSELAND	NJ		04/13/2017	04/30/2018	42,776,323	0	0	0	0	0	0	42,776,323	42,776,323	0	0	0
2956702	ROSELAND	NJ		04/13/2017	04/30/2018	6,580,973	0	0	0	0	0	0	6,580,973	6,580,973	0	0	0
2956703	ROSELAND	NJ		05/05/2017	04/30/2018	1,035,932	0	0	0	0	0	0	1,289,838	1,388,263	0	0	0
2956704	ROSELAND	NJ		05/05/2017	04/30/2018	159,374	0	0	0	0	0	0	198,437	213,579	0	0	0
29266	ROCHESTER	NY		08/25/2015	04/13/2018	4,887,586	0	0	0	0	0	0	4,887,585	4,887,586	0	0	0
29267	ROCHESTER	NY		08/25/2015	04/13/2018	17,911,647	0	0	0	0	0	0	17,911,647	17,911,647	0	0	0
28422	GROVEPORT	OH		07/14/2011	06/13/2018	6,236,908	0	0	0	0	0	0	6,153,848	6,187,289	0	0	0
28938	DUBLIN	OH		10/31/2013	06/25/2018	2,049,495	0	0	0	0	0	0	2,024,449	2,034,522	0	0	0
28940	DUBLIN	OH		10/31/2013	06/25/2018	1,053,614	0	0	0	0	0	0	1,040,738	1,045,917	0	0	0
28941	WESTERVILLE	OH		10/31/2013	06/25/2018	1,616,503	0	0	0	0	0	0	1,596,748	1,604,694	0	0	0
28942	COLUMBUS	OH		10/31/2013	06/25/2018	1,125,779	0	0	0	0	0	0	1,112,021	1,117,555	0	0	0
29400	SAN ANTONIO	TX		04/01/2016	06/13/2018	4,626,266	0	1,892	0	0	1,892	0	4,629,373	4,630,000	0	0	0
28997	ALEXANDRIA	VA		02/05/2014	05/30/2018	8,499,034	0	0	0	0	0	0	898,712	8,470,921	0	(27,791)	(27,791)
0199999. Mortgages closed by repayment						111,361,736	0	1,892	0	0	1,892	0	103,379,118	111,119,557	0	(42,741)	(42,741)
28988	AUBURN	AL		12/27/2013		3,530,182	0	0	0	0	0	0	0	38,753	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		6,350,726	0	0	0	0	0	0	0	64,476	0	0	0
29407	JACKSONVILLE	AL		03/29/2016		2,891,556	0	212	0	0	212	0	0	11,187	0	0	0
29170	FT SMITH	AR		04/29/2015		1,025,709	0	0	0	0	0	0	0	8,205	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		1,312,304	0	0	0	0	0	0	0	10,497	0	0	0
27218	MESA	AZ		03/27/2003		11,091,589	0	0	0	0	0	0	0	64,324	0	0	0
27219	MESA	AZ		03/27/2003		12,672,326	0	0	0	0	0	0	0	76,291	0	0	0
27267	PHOENIX	AZ		07/03/2003		264,914	0	0	0	0	0	0	0	71,963	0	0	0
27308	MESA	AZ		09/19/2003		15,425,034	0	0	0	0	0	0	0	93,521	0	0	0
28498	CHANDLER	AZ		11/01/2011		17,367,177	0	0	0	0	0	0	0	213,304	0	0	0
28771	PHOENIX	AZ		08/29/2012		1,518,633	0	0	0	0	0	0	0	9,086	0	0	0
28926	PHOENIX	AZ		04/01/2014		5,236,091	0	0	0	0	0	0	0	55,668	0	0	0
28955	NOGALES	AZ		12/06/2013		1,023,351	0	0	0	0	0	0	0	10,796	0	0	0
28956	NOGALES	AZ		12/06/2013		783,844	0	0	0	0	0	0	0	8,270	0	0	0
29055	PHOENIX	AZ		06/13/2014		2,417,688	0	0	0	0	0	0	0	540,009	0	0	0
29142	TEMPE	AZ		01/15/2015		7,129,283	0	0	0	0	0	0	0	48,911	0	0	0
29144	YUMA	AZ		01/15/2015		1,999,217	0	0	0	0	0	0	0	13,716	0	0	0
29330	GLENDALE	AZ		01/06/2016		1,390,949	0	0	0	0	0	0	0	6,142	0	0	0
29331	CHANDLER	AZ		01/06/2016		1,737,089	0	0	0	0	0	0	0	7,671	0	0	0
29332	PHOENIX	AZ		01/06/2016		1,552,603	0	0	0	0	0	0	0	6,856	0	0	0
29333	GILBERT	AZ		01/06/2016		1,473,146	0	0	0	0	0	0	0	6,505	0	0	0
29334	PHOENIX	AZ		01/06/2016		1,609,227	0	0	0	0	0	0	0	7,106	0	0	0
29463	MESA	AZ		11/01/2016		7,622,215	0	0	0	0	0	0	0	66,647	0	0	0
29548	Glendale	AZ		06/29/2017		3,715,340	0	0	0	0	0	0	0	21,336	0	0	0
29549	Glendale	AZ		06/29/2017		3,715,340	0	0	0	0	0	0	0	21,336	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		26,361,144	0	0	0	0	0	0	0	213,279	0	0	0
29582	Phoenix	AZ		04/27/2017		5,040,414	0	0	0	0	0	0	0	65,819	0	0	0
29587	Phoenix	AZ		05/24/2017		4,161,169	0	0	0	0	0	0	0	54,705	0	0	0
29594	Phoenix	AZ		05/24/2017		4,628,558	0	0	0	0	0	0	0	60,849	0	0	0
29599	Phoenix	AZ		05/24/2017		1,813,428	0	0	0	0	0	0	0	23,840	0	0	0
29600	Mesa	AZ		05/24/2017		5,754,484	0	0	0	0	0	0	0	74,577	0	0	0
29601	Surprise	AZ		05/24/2017		5,407,264	0	0	0	0	0	0	0	70,078	0	0	0
2842506	PHOENIX	AZ		05/18/2011		5,750,572	0	0	0	0	0	0	0	22,443	0	0	0
27257	ANAHEIM	CA		05/01/2012		3,434,775	0	0	0	0	0	0	0	19,669	0	0	0
27365	SAN FRANCISCO	CA		07/03/2013		779,722	0	0	0	0	0	0	0	6,091	0	0	0
27620	UNION CITY	CA		04/22/2005		1,057,440	0	0	0	0	0	0	0	104,684	0	0	0
27659	MILPITAS	CA		05/26/2005		685,951	0	0	0	0	0	0	0	65,323	0	0	0
27661	SAN DIEGO	CA		07/06/2005		485,361	0	0	0	0	0	0	0	43,133	0	0	0
27775	LAKE FOREST	CA		10/04/2005		10,454,623	0	0	0	0	0	0	0	143,384	0	0	0
27872	HARBOR CITY	CA		04/20/2006		1,659,366	0	0	0	0	0	0	0	20,890	0	0	0
27913	PALO ALTO	CA		10/16/2006		1,598,191	0	0	0	0	0	0	0	92,715	0	0	0
27956	AMERICAN CANYON	CA		12/21/2006		3,348,587	0	0	0	0	0	0	0	69,853	0	0	0
28033	LOS ANGELES	CA		02/02/2007		5,072,942	0	0	0	0	0	0	0	123,926	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
28082	SAN FRANCISCO	CA		07/18/2007		7,457,702	0	0	0	0	0	0	0	124,052	0	0	0
28322	SANTA CLARA	CA		11/30/2010		2,821,645	0	0	0	0	0	0	0	38,355	0	0	0
28392	PALM SPRINGS	CA		04/29/2011		7,306,547	0	0	0	0	0	0	0	40,826	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		7,028,589	0	0	0	0	0	0	0	87,725	0	0	0
28406	LOS ANGELES	CA		05/09/2011		8,175,770	0	0	0	0	0	0	0	43,216	0	0	0
28412	CONCORD	CA		06/14/2011		2,763,225	0	0	0	0	0	0	0	34,822	0	0	0
28414	SAN JOSE	CA		06/29/2011		3,951,082	0	0	0	0	0	0	0	30,763	0	0	0
28415	GARDENA	CA		12/01/2011		8,155,950	0	0	0	0	0	0	0	62,121	0	0	0
28416	SAN LEANDRO	CA		06/29/2011		1,508,947	0	0	0	0	0	0	0	11,505	0	0	0
28418	CONCORD	CA		06/29/2011		3,968,261	0	0	0	0	0	0	0	30,897	0	0	0
28419	LOS ANGELES	CA		11/01/2011		5,329,157	0	0	0	0	0	0	0	120,345	0	0	0
28438	HARBOR CITY	CA		05/31/2011		4,608,877	0	0	0	0	0	0	0	110,248	0	0	0
28486	NORTHRIDGE	CA		08/10/2011		4,023,418	0	0	0	0	0	0	0	125,077	0	0	0
28493	IRVINE	CA		08/31/2011		4,227,526	0	0	0	0	0	0	0	36,161	0	0	0
28494	IRVINE	CA		08/31/2011		2,167,347	0	0	0	0	0	0	0	84,651	0	0	0
28524	ANAHEIM	CA		11/10/2011		5,063,168	0	0	0	0	0	0	0	86,286	0	0	0
28562	FOSTER CITY	CA		01/20/2012		31,497,449	0	0	0	0	0	0	0	183,440	0	0	0
28691	HUNTINGTON BEACH	CA		12/14/2012		10,285,775	0	0	0	0	0	0	0	116,555	0	0	0
28788	SAN FRANCISCO	CA		10/09/2012		2,772,408	0	0	0	0	0	0	0	19,476	0	0	0
28789	SAN FRANCISCO	CA		10/09/2012		3,107,085	0	0	0	0	0	0	0	21,827	0	0	0
28790	SAN FRANCISCO	CA		10/09/2012		4,616,240	0	0	0	0	0	0	0	32,428	0	0	0
28791	SAN FRANCISCO	CA		10/09/2012		3,684,115	0	0	0	0	0	0	0	25,880	0	0	0
28819	LOS ANGELES	CA		12/19/2012		12,744,400	0	0	0	0	0	0	0	73,384	0	0	0
28831	LOS ANGELES	CA		02/08/2013		6,651,222	0	0	0	0	0	0	0	55,353	0	0	0
28832	MALIBU	CA		02/26/2013		3,957,257	0	0	0	0	0	0	0	825,161	0	0	0
28834	LOS ANGELES	CA		02/26/2013		6,394,524	0	0	0	0	0	0	0	395,329	0	0	0
28835	LOS ANGELES	CA		02/26/2013		6,036,468	0	0	0	0	0	0	0	100,309	0	0	0
28850	BEVERLY HILLS	CA		02/26/2013		6,618,212	0	0	0	0	0	0	0	1,266,604	0	0	0
28873	LOS ANGELES	CA		04/09/2013		13,336,143	0	0	0	0	0	0	0	160,778	0	0	0
28874	GARDEN GROVE	CA		05/09/2013		3,668,255	0	0	0	0	0	0	0	56,536	0	0	0
28887	LOS ANGELES	CA		05/30/2013		2,294,462	0	0	0	0	0	0	0	12,735	0	0	0
28897	ANAHEIM	CA		08/09/2013		9,934,494	0	0	0	0	0	0	0	194,411	0	0	0
28898	VERNON	CA		08/09/2013		5,884,764	0	0	0	0	0	0	0	115,161	0	0	0
28902	LONG BEACH	CA		06/26/2013		3,692,478	0	0	0	0	0	0	0	75,001	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		7,204,084	0	0	0	0	0	0	0	146,327	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		32,956,870	0	0	0	0	0	0	0	241,461	0	0	0
28939	SANTA MONICA	CA		12/06/2013		5,661,093	0	0	0	0	0	0	0	59,725	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		4,681,290	0	0	0	0	0	0	0	49,388	0	0	0
28945	PLACENTI	CA		12/06/2013		4,028,086	0	0	0	0	0	0	0	42,496	0	0	0
28946	SAN DIEGO	CA		12/06/2013		2,133,796	0	0	0	0	0	0	0	22,512	0	0	0
28947	SAN DIEGO	CA		12/06/2013		1,611,235	0	0	0	0	0	0	0	16,999	0	0	0
28948	EL CAJON	CA		12/06/2013		1,741,822	0	0	0	0	0	0	0	18,381	0	0	0
28949	STANTON	CA		12/06/2013		1,132,219	0	0	0	0	0	0	0	11,945	0	0	0
28950	SAN DIEGO	CA		12/06/2013		1,088,672	0	0	0	0	0	0	0	11,486	0	0	0
28951	LA MESA	CA		12/06/2013		816,504	0	0	0	0	0	0	0	8,614	0	0	0
28967	IRVINE	CA		11/07/2013		5,163,313	0	0	0	0	0	0	0	26,822	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		7,566,377	0	0	0	0	0	0	0	66,619	0	0	0
28993	CULVER CITY	CA		05/09/2014		1,678,053	0	0	0	0	0	0	0	7,719	0	0	0
28994	SANTA CLARA	CA		02/07/2014		6,780,268	0	0	0	0	0	0	0	32,932	0	0	0
29006	PASADENA	CA		02/25/2014		24,203,780	0	0	0	0	0	0	0	128,837	0	0	0
29007	SAN DIEGO	CA		05/09/2014		1,612,816	0	0	0	0	0	0	0	16,025	0	0	0
29022	RIVERSIDE	CA		05/01/2014		3,873,242	0	0	0	0	0	0	0	24,314	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		6,113,453	0	0	0	0	0	0	0	107,343	0	0	0
29049	TORRANCE	CA		08/06/2014		10,799,502	0	0	0	0	0	0	0	77,037	0	0	0
29068	SACRAMENTO	CA		07/30/2014		24,914,971	0	0	0	0	0	0	0	171,922	0	0	0
29070	TORRANCE	CA		08/06/2014		1,017,423	0	0	0	0	0	0	0	7,258	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		4,704,838	0	0	0	0	0	0	0	24,703	0	0	0
29100	RESADA	CA		10/14/2014		4,345,869	0	0	0	0	0	0	0	30,637	0	0	0
29112	SANTA MONICA	CA		11/05/2014		9,507,503	0	0	0	0	0	0	0	96,287	0	0	0
29129	LA JOLLA	CA		06/01/2015		5,704,212	0	0	0	0	0	0	0	31,660	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29136	HOLLYWOOD	CA		12/23/2014		1,107,153	0	0	0	0	0	0	0	35,531	0	0	0
29140	SANTEE	CA		01/15/2015		10,109,248	0	0	0	0	0	0	0	69,356	0	0	0
29141	SAN JOSE	CA		01/15/2015		8,789,010	0	0	0	0	0	0	0	60,298	0	0	0
29146	SYLMAR	CA		01/15/2015		10,146,969	0	0	0	0	0	0	0	69,615	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		12,336,294	0	0	0	0	0	0	0	197,053	0	0	0
29161	LA PUENTE	CA		03/06/2015		7,317,594	0	0	0	0	0	0	0	116,887	0	0	0
29163	EL MONTE	CA		03/06/2015		1,172,885	0	0	0	0	0	0	0	18,735	0	0	0
29165	COVINA	CA		03/06/2015		3,832,142	0	0	0	0	0	0	0	61,212	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		5,131,166	0	0	0	0	0	0	0	26,902	0	0	0
29205	LOS ANGELES	CA		05/01/2015		2,172,888	0	0	0	0	0	0	0	15,210	0	0	0
29206	LOS ANGELES	CA		04/23/2015		3,552,712	0	0	0	0	0	0	0	23,654	0	0	0
29214	SAN FRANCISCO	CA		05/01/2015		7,241,589	0	0	0	0	0	0	0	38,375	0	0	0
29215	SAN FRANCISCO	CA		05/01/2015		3,899,317	0	0	0	0	0	0	0	20,663	0	0	0
29216	PACOIMA	CA		04/29/2015		7,061,898	0	0	0	0	0	0	0	64,799	0	0	0
29232	BRENTWOOD	CA		05/22/2015		3,574,819	0	0	0	0	0	0	0	35,485	0	0	0
29239	LOS ANGELES	CA		07/01/2015		20,507,230	0	0	0	0	0	0	0	98,791	0	0	0
29321	ROSEVILLE	CA		01/05/2016		12,736,482	0	0	0	0	0	0	0	81,235	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		26,282,267	0	0	0	0	0	0	0	243,486	0	0	0
29350	ENCINO	CA		01/28/2016		8,700,000	0	5,798	0	0	5,798	0	0	72,536	0	0	0
29368	CHATSWORTH	CA		03/30/2016		4,808,641	0	0	0	0	0	0	0	30,244	0	0	0
29370	LOS ANGELES	CA		03/24/2016		671,579	0	0	0	0	0	0	0	3,837	0	0	0
29373	ORANGE	CA		06/01/2016		7,308,961	0	0	0	0	0	0	0	33,398	0	0	0
29383	LOS ANGELES	CA		04/14/2016		243,528	0	7	0	0	7	0	0	0	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		1,929,237	0	0	0	0	0	0	0	12,352	0	0	0
29460	ALHAMBRA	CA		08/04/2016		3,103,096	0	0	0	0	0	0	0	20,148	0	0	0
29464	BEVERLY HILLS	CA		08/18/2016		5,496,170	0	0	0	0	0	0	0	27,738	0	0	0
29519	NORTHRIDGE	CA		12/05/2016		7,355,222	0	0	0	0	0	0	0	35,774	0	0	0
29520	NORTHRIDGE	CA		12/05/2016		6,789,436	0	0	0	0	0	0	0	33,022	0	0	0
29550	ENCINITAS	CA		02/07/2017		10,862,631	0	0	0	0	0	0	0	47,282	0	0	0
29562	COVINA	CA		04/03/2017		20,986,943	0	0	0	0	0	0	0	169,798	0	0	0
29563	CARLSBAD	CA		04/03/2017		38,087,926	0	0	0	0	0	0	0	308,156	0	0	0
29603	Garden Grove	CA		06/29/2017		6,177,698	0	0	0	0	0	0	0	34,735	0	0	0
29607	Los Angeles	CA		08/11/2017		7,339,327	0	0	0	0	0	0	0	163,172	0	0	0
29630	Rialto	CA		11/01/2017		5,477,466	0	0	0	0	0	0	0	34,265	0	0	0
29631	Rancho Cucamonga	CA		11/01/2017		4,979,515	0	0	0	0	0	0	0	31,150	0	0	0
29669	San Marcos	CA		01/18/2018		0	0	0	0	0	0	0	0	28,834	0	0	0
29671	Roseville	CA		01/31/2018		0	0	0	0	0	0	0	0	21,668	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		0	0	0	0	0	0	0	0	32,812	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		1,474,838	0	0	0	0	0	0	0	18,563	0	0	0
2787202	HARBOR CITY	CA		09/18/2006		756,912	0	0	0	0	0	0	0	9,461	0	0	0
2787203	HARBOR CITY	CA		03/19/2007		607,533	0	0	0	0	0	0	0	7,539	0	0	0
2843106	FREMONT	CA		05/18/2011		5,002,717	0	0	0	0	0	0	0	19,524	0	0	0
2883102	LOS ANGELES	CA		04/29/2015		1,885,276	0	0	0	0	0	0	0	12,008	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		5,880,350	0	0	0	0	0	0	0	80,852	0	0	0
2916102	LA PUENTE	CA		03/06/2015		3,487,199	0	0	0	0	0	0	0	47,947	0	0	0
2916302	EL MONTE	CA		03/06/2015		559,402	0	0	0	0	0	0	0	7,691	0	0	0
2916502	COVINA	CA		03/06/2015		1,826,247	0	0	0	0	0	0	0	25,110	0	0	0
27800	WESTMINSTER	CO		11/04/2005		416,979	0	0	0	0	0	0	0	33,729	0	0	0
28149	GRAND JUNCTION	CO		10/04/2007		4,308,201	0	0	0	0	0	0	0	37,126	0	0	0
28390	AURORA	CO		03/25/2011		4,371,529	0	0	0	0	0	0	0	35,508	0	0	0
28501	COLORADO SPRINGS	CO		12/01/2011		5,372,545	0	0	0	0	0	0	0	30,577	0	0	0
28516	WHEAT RIDGE	CO		09/23/2011		1,470,014	0	0	0	0	0	0	0	8,349	0	0	0
28768	Denver	CO		08/29/2012		26,161,547	0	0	0	0	0	0	0	156,517	0	0	0
28829	DENVER	CO		01/09/2013		15,819,122	0	0	0	0	0	0	0	123,568	0	0	0
28851	WESTMINSTER	CO		02/12/2013		17,340,611	0	0	0	0	0	0	0	745,522	0	0	0
28899	AURORA	CO		06/26/2013		3,122,912	0	0	0	0	0	0	0	129,590	0	0	0
28989	FORT COLLINS	CO		12/27/2013		16,317,993	0	0	0	0	0	0	0	83,676	0	0	0
29081	PARKER	CO		07/29/2014		27,150,106	0	0	0	0	0	0	0	573,110	0	0	0
29117	LITTLETON	CO		05/01/2015		3,282,134	0	0	0	0	0	0	0	22,577	0	0	0
29339	ASPEN	CO		01/06/2016		1,123,654	0	0	0	0	0	0	0	10,927	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
29371	FREDERICK	CO		03/24/2016		1,826,866	0	0	0	0	0	0	0	10,437	0	0	0
29493	DENVER	CO		11/22/2016		14,576,087	0	19,131	0	0	19,131	0	0	0	0	0	0
29662	Lakewood	CO		03/01/2018		0	0	0	0	0	0	0	0	26,721	0	0	0
28410	NORWALK	CT		06/29/2011		6,461,104	0	0	0	0	0	0	0	53,068	0	0	0
28576	STRATFORD	CT		02/14/2012		11,770,104	0	0	0	0	0	0	0	86,733	0	0	0
28577	STRATFORD	CT		02/14/2012		6,042,889	0	0	0	0	0	0	0	44,529	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		533,449	0	0	0	0	0	0	0	5,628	0	0	0
29045	VERNON	CT		07/15/2014		5,214,415	0	0	0	0	0	0	0	54,707	0	0	0
29050	VERNON	CT		07/15/2014		1,152,660	0	0	0	0	0	0	0	12,093	0	0	0
29051	VERNON	CT		07/15/2014		1,536,880	0	0	0	0	0	0	0	16,124	0	0	0
29080	GREENWICH	CT		10/10/2014		7,080,049	0	0	0	0	0	0	0	49,128	0	0	0
29229	SOUTHBURY	CT		06/18/2015		6,592,764	0	0	0	0	0	0	0	33,792	0	0	0
29230	SOUTHBURY	CT		06/18/2015		573,284	0	0	0	0	0	0	0	2,938	0	0	0
29413	STAMFORD	CT		07/20/2016		7,124,151	0	0	0	0	0	0	0	45,847	0	0	0
2880903	WESTPORT	CT		12/19/2012		2,782,976	0	0	0	0	0	0	0	15,595	0	0	0
2881003	WESTPORT	CT		12/19/2012		1,739,360	0	0	0	0	0	0	0	9,747	0	0	0
2881203	NORWALK	CT		12/19/2012		2,213,731	0	0	0	0	0	0	0	12,405	0	0	0
28936	WASHINGTON	DC		10/10/2013		9,331,081	0	0	0	0	0	0	0	40,259	0	0	0
28976	WASHINGTON	DC		12/05/2013		13,588,554	0	0	0	0	0	0	0	65,169	0	0	0
29115	WASHINGTON	DC		10/31/2014		11,322,569	0	0	0	0	0	0	0	59,281	0	0	0
29147	WASHINGTON	DC		05/01/2015		4,797,424	0	0	0	0	0	0	0	31,540	0	0	0
29377	WASHINGTON	DC		03/22/2016		13,769,623	0	0	0	0	0	0	0	125,483	0	0	0
28728	WILMINGTON	DE		05/17/2012		2,889,216	0	0	0	0	0	0	0	98,497	0	0	0
27902	TAMPA	FL		05/19/2006		1,436,027	0	0	0	0	0	0	0	32,954	0	0	0
27938	FT MYERS	FL		09/20/2006		606,473	0	0	0	0	0	0	0	181,500	0	0	0
27939	MIAMI	FL		09/20/2006		1,034,389	0	0	0	0	0	0	0	309,542	0	0	0
27941	BRADENTON	FL		08/14/2006		589,180	0	0	0	0	0	0	0	196,381	0	0	0
27942	HOLMES BEACH	FL		08/15/2006		420,844	0	0	0	0	0	0	0	140,272	0	0	0
27943	BRADENTON	FL		08/04/2006		269,340	0	0	0	0	0	0	0	89,774	0	0	0
28354	FT LAUDERDALE	FL		03/25/2011		151,540	0	0	0	0	0	0	0	10,743	0	0	0
28355	FT LAUDERDALE	FL		03/25/2011		205,983	0	0	0	0	0	0	0	14,603	0	0	0
28356	FT MYERS	FL		03/25/2011		205,503	0	0	0	0	0	0	0	14,569	0	0	0
28357	PALM BEACH GDNS	FL		03/25/2011		121,003	0	0	0	0	0	0	0	8,579	0	0	0
28372	OAKLAND PARK	FL		03/25/2011		137,927	0	0	0	0	0	0	0	9,778	0	0	0
28376	LUTZ	FL		03/25/2011		149,715	0	0	0	0	0	0	0	10,614	0	0	0
28377	AVENTURA	FL		03/07/2011		4,142,790	0	0	0	0	0	0	0	34,309	0	0	0
28421	PLANTATION	FL		09/02/2011		5,332,260	0	0	0	0	0	0	0	168,963	0	0	0
28482	DAVIE	FL		08/23/2011		5,268,376	0	0	0	0	0	0	0	43,962	0	0	0
28495	CORAL SPRINGS	FL		08/25/2011		6,797,450	0	0	0	0	0	0	0	60,266	0	0	0
28587	CAPE CORAL	FL		02/28/2012		5,264,477	0	0	0	0	0	0	0	41,813	0	0	0
28689	MELBOURNE	FL		06/01/2012		6,697,186	0	0	0	0	0	0	0	36,921	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		8,962,814	0	0	0	0	0	0	0	48,380	0	0	0
28739	NEWPORT RICHEY	FL		10/10/2012		3,031,752	0	0	0	0	0	0	0	15,282	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		3,020,812	0	0	0	0	0	0	0	36,571	0	0	0
28760	MIAMI	FL		07/16/2012		1,922,200	0	0	0	0	0	0	0	94,611	0	0	0
28762	ORLANDO	FL		07/02/2012		6,727,429	0	0	0	0	0	0	0	81,444	0	0	0
28803	CLEARWATER	FL		11/21/2012		3,751,532	0	0	0	0	0	0	0	29,435	0	0	0
28804	SEFFNER	FL		11/21/2012		738,007	0	0	0	0	0	0	0	5,790	0	0	0
28805	BROOKSVILLE	FL		11/21/2012		2,618,166	0	0	0	0	0	0	0	20,542	0	0	0
28816	DESTIN	FL		12/17/2012		4,071,914	0	0	0	0	0	0	0	30,875	0	0	0
28817	DESTIN	FL		12/17/2012		2,711,661	0	0	0	0	0	0	0	20,561	0	0	0
28838	ORANGE PARK	FL		03/28/2013		4,122,905	0	0	0	0	0	0	0	43,718	0	0	0
28841	JACKSONVILLE	FL		03/28/2013		2,429,418	0	0	0	0	0	0	0	25,761	0	0	0
28842	JACKSONVILLE	FL		03/28/2013		3,128,901	0	0	0	0	0	0	0	33,178	0	0	0
28843	JACKSONVILLE	FL		03/28/2013		3,497,051	0	0	0	0	0	0	0	37,082	0	0	0
28844	JACKSONVILLE	FL		03/28/2013		4,896,018	0	0	0	0	0	0	0	51,916	0	0	0
28845	JACKSONVILLE	FL		03/28/2013		3,644,310	0	0	0	0	0	0	0	38,643	0	0	0
28846	FERNANDINA BEACH	FL		03/28/2013		1,582,674	0	0	0	0	0	0	0	16,782	0	0	0
28847	JACKSONVILLE	FL		03/28/2013		1,288,155	0	0	0	0	0	0	0	13,659	0	0	0
28848	JACKSONVILLE	FL		03/28/2013		3,533,866	0	0	0	0	0	0	0	37,472	0	0	0

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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					
28901	WELLINGTON	FL		08/01/2013		7,523,316	0	0	0	0	0	0	0	61,767	0	0	0
28910	COCOA BEACH	FL		11/12/2013		2,614,893	0	0	0	0	0	0	0	29,005	0	0	0
28911	COCOA BEACH	FL		11/12/2013		3,973,279	0	0	0	0	0	0	0	44,073	0	0	0
28921	ORLANDO	FL		07/30/2013		16,752,843	0	0	0	0	0	0	0	127,202	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		8,376,422	0	0	0	0	0	0	0	63,601	0	0	0
28927	BRADENTON	FL		04/01/2014		5,585,164	0	0	0	0	0	0	0	59,379	0	0	0
28928	SARASOTA	FL		09/20/2013		2,999,086	0	0	0	0	0	0	0	33,411	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		740,297	0	0	0	0	0	0	0	7,810	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		435,469	0	0	0	0	0	0	0	4,594	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		479,015	0	0	0	0	0	0	0	5,054	0	0	0
29035	TAMPA	FL		05/01/2014		4,473,462	0	0	0	0	0	0	0	49,998	0	0	0
29083	NAPLES	FL		08/28/2014		3,812,334	0	0	0	0	0	0	0	58,956	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		551,460	0	0	0	0	0	0	0	5,548	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		322,998	0	0	0	0	0	0	0	3,249	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		598,728	0	0	0	0	0	0	0	6,023	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		456,924	0	0	0	0	0	0	0	4,597	0	0	0
29179	ORANGE PARK	FL		03/30/2015		294,637	0	0	0	0	0	0	0	2,964	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,323,505	0	0	0	0	0	0	0	13,315	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		827,190	0	0	0	0	0	0	0	8,322	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		814,586	0	0	0	0	0	0	0	8,195	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		299,364	0	0	0	0	0	0	0	3,012	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		724,776	0	0	0	0	0	0	0	7,291	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		598,728	0	0	0	0	0	0	0	6,023	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		772,044	0	0	0	0	0	0	0	7,767	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		456,924	0	0	0	0	0	0	0	4,597	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		445,895	0	0	0	0	0	0	0	4,486	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		712,802	0	0	0	0	0	0	0	7,171	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		403,354	0	0	0	0	0	0	0	4,058	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		371,684	0	0	0	0	0	0	0	3,739	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		617,951	0	0	0	0	0	0	0	6,217	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		564,065	0	0	0	0	0	0	0	5,675	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		659,389	0	0	0	0	0	0	0	6,633	0	0	0
29211	FT LAUDERDALE	FL		12/01/2015		4,429,830	0	0	0	0	0	0	0	29,025	0	0	0
29212	MIAMI	FL		05/08/2015		5,107,184	0	0	0	0	0	0	0	51,035	0	0	0
29213	POMPANO BEACH	FL		12/01/2015		2,096,259	0	0	0	0	0	0	0	13,735	0	0	0
29237	JACKSONVILLE	FL		08/03/2015		1,698,000	0	0	0	0	0	0	0	18,005	0	0	0
29238	JACKSONVILLE	FL		08/03/2015		4,494,913	0	0	0	0	0	0	0	30,766	0	0	0
29273	CLEARWATER	FL		12/22/2015		2,840,574	0	0	0	0	0	0	0	76,587	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		857,498	0	0	0	0	0	0	0	5,476	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		3,772,990	0	0	0	0	0	0	0	24,096	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		2,743,993	0	0	0	0	0	0	0	17,524	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		943,248	0	0	0	0	0	0	0	6,024	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		2,092,295	0	0	0	0	0	0	0	13,362	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		1,097,597	0	0	0	0	0	0	0	7,010	0	0	0
29291	YULEE	FL		01/12/2016		1,358,277	0	0	0	0	0	0	0	8,675	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		908,948	0	0	0	0	0	0	0	5,805	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		771,748	0	0	0	0	0	0	0	4,929	0	0	0
29294	ORANGE PARK	FL		01/12/2016		480,199	0	0	0	0	0	0	0	3,067	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		1,080,447	0	0	0	0	0	0	0	6,900	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		871,218	0	0	0	0	0	0	0	5,564	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		3,498,591	0	0	0	0	0	0	0	22,344	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		2,761,143	0	0	0	0	0	0	0	17,634	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		943,248	0	0	0	0	0	0	0	6,024	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		1,183,347	0	0	0	0	0	0	0	7,557	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		994,697	0	0	0	0	0	0	0	6,353	0	0	0
29302	JACKSONVILLE	FL		01/12/2016		1,337,697	0	0	0	0	0	0	0	8,543	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		1,063,297	0	0	0	0	0	0	0	6,791	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		548,799	0	0	0	0	0	0	0	3,505	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		1,732,146	0	0	0	0	0	0	0	11,062	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		3,824,440	0	0	0	0	0	0	0	24,425	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29307	JACKSONVILLE	FL		01/12/2016		1,852,195	0	0	0	0	0	0	0	11,829	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		1,783,596	0	0	0	0	0	0	0	11,391	0	0	0
29309	CALLAHAN	FL		01/12/2016		634,548	0	0	0	0	0	0	0	4,053	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		1,492,046	0	0	0	0	0	0	0	9,529	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		1,217,647	0	0	0	0	0	0	0	7,776	0	0	0
29392	ORLANDO	FL		04/26/2016		1,953,417	0	0	0	0	0	0	0	24,399	0	0	0
29409	SORRENTO	FL		08/15/2016		3,349,532	0	0	0	0	0	0	0	31,239	0	0	0
29417	MELBOURNE	FL		06/09/2016		1,331,324	0	0	0	0	0	0	0	8,825	0	0	0
29418	MELBOURNE	FL		06/09/2016		1,268,918	0	0	0	0	0	0	0	8,411	0	0	0
29421	MELBOURNE	FL		06/09/2016		1,996,985	0	0	0	0	0	0	0	13,237	0	0	0
29428	MELBOURNE	FL		06/09/2016		1,851,372	0	0	0	0	0	0	0	12,272	0	0	0
29438	MELBOURNE	FL		06/09/2016		2,017,787	0	0	0	0	0	0	0	13,375	0	0	0
29441	MELBOURNE	FL		06/09/2016		4,701,236	0	0	0	0	0	0	0	31,163	0	0	0
29443	MELBOURNE	FL		06/09/2016		1,518,541	0	0	0	0	0	0	0	10,066	0	0	0
29465	WINTER HAVEN	FL		09/09/2016		4,898,133	0	0	0	0	0	0	0	16,382	0	0	0
29466	CLEARWATER	FL		09/09/2016		5,219,323	0	0	0	0	0	0	0	17,456	0	0	0
29467	VALRICO	FL		09/09/2016		722,675	0	0	0	0	0	0	0	2,417	0	0	0
29495	LAKE WORTH	FL		01/09/2017		7,875,030	0	0	0	0	0	0	0	38,578	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		12,701,000	0	0	0	0	0	0	0	115,030	0	0	0
29634	Daytona Beach	FL		11/02/2017		4,000,000	0	0	0	0	0	0	0	22,377	0	0	0
29668	Naples	FL		12/19/2017		11,000,000	0	4,961	0	0	4,961	0	0	0	0	0	0
2881602	DESTIN	FL		02/12/2015		487,213	0	0	0	0	0	0	0	3,113	0	0	0
2881702	DESTIN	FL		02/12/2015		324,456	0	0	0	0	0	0	0	2,073	0	0	0
27853	DUNWOODY	GA		01/13/2006		542,204	0	0	0	0	0	0	0	18,753	0	0	0
28246	ATLANTA	GA		09/29/2008		8,353,253	0	0	0	0	0	0	0	78,722	0	0	0
28441	AUGUSTA	GA		06/01/2011		8,658,865	0	0	0	0	0	0	0	48,086	0	0	0
28484	DUNWOODY	GA		08/01/2011		3,637,108	0	0	0	0	0	0	0	19,626	0	0	0
28830	ALPHARETTA	GA		10/06/2014		4,629,529	0	0	0	0	0	0	0	41,738	0	0	0
28987	ATLANTA	GA		12/12/2013		2,413,330	0	0	0	0	0	0	0	13,101	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		10,073,302	0	0	0	0	0	0	0	87,503	0	0	0
29135	DULUTH	GA		12/23/2014		2,755,010	0	0	0	0	0	0	0	88,413	0	0	0
29687	Canton	GA		04/13/2018		0	0	0	0	0	0	0	0	6,698	0	0	0
29692	Stone Mountain	GA		04/13/2018		0	0	0	0	0	0	0	0	4,881	0	0	0
2848402	DUNWOODY	GA		05/31/2012		2,196,539	0	0	0	0	0	0	0	11,142	0	0	0
28833	HONOLULU	HI		02/26/2013		7,285,392	0	0	0	0	0	0	0	121,063	0	0	0
29609	Honolulu	HI		07/27/2017		47,197,055	0	0	0	0	0	0	0	231,487	0	0	0
28358	CLINTON	IA		03/25/2011		147,540	0	0	0	0	0	0	0	10,460	0	0	0
28872	COUNCIL BLUFFS	IA		07/01/2013		7,701,341	0	0	0	0	0	0	0	89,455	0	0	0
28324	CHICAGO	IL		02/14/2011		2,261,365	0	0	0	0	0	0	0	58,035	0	0	0
28359	CHICAGO	IL		03/25/2011		137,097	0	0	0	0	0	0	0	9,719	0	0	0
28360	SCHILLER PARK	IL		03/25/2011		193,848	0	0	0	0	0	0	0	13,743	0	0	0
28407	HODGKINS	IL		05/05/2011		9,388,650	0	0	0	0	0	0	0	37,292	0	0	0
28411	CHICAGO	IL		06/16/2011		4,410,905	0	0	0	0	0	0	0	106,861	0	0	0
28513	AURORA	IL		09/23/2011		1,797,891	0	0	0	0	0	0	0	10,211	0	0	0
28685	CHICAGO	IL		03/30/2012		8,159,565	0	0	0	0	0	0	0	47,645	0	0	0
28837	CHICAGO	IL		03/28/2013		7,888,985	0	0	0	0	0	0	0	63,837	0	0	0
28862	CHICAGO	IL		04/04/2013		4,600,474	0	0	0	0	0	0	0	54,573	0	0	0
28920	WARREN	IL		08/23/2013		19,831,940	0	0	0	0	0	0	0	470,817	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		6,959,389	0	0	0	0	0	0	0	43,074	0	0	0
29047	LISLE	IL		06/19/2014		6,511,636	0	0	0	0	0	0	0	46,549	0	0	0
29052	LISLE	IL		06/19/2014		3,558,685	0	0	0	0	0	0	0	25,440	0	0	0
29053	LISLE	IL		06/19/2014		2,983,238	0	0	0	0	0	0	0	21,326	0	0	0
29054	LISLE	IL		06/19/2014		5,118,449	0	0	0	0	0	0	0	36,590	0	0	0
29057	MELROSE	IL		07/09/2014		5,698,652	0	0	0	0	0	0	0	35,845	0	0	0
29234	CHICAGO	IL		09/22/2015		1,831,627	0	64	0	0	64	0	0	0	0	0	0
29491	CHICAGO	IL		12/23/2016		4,370,529	0	4,253	0	0	4,253	0	0	0	0	0	0
28316	INDIANAPOLIS	IN		12/16/2010		921,661	0	0	0	0	0	0	0	23,211	0	0	0
28317	INDIANAPOLIS	IN		12/16/2010		447,743	0	0	0	0	0	0	0	11,276	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		8,302,263	0	0	0	0	0	0	0	38,572	0	0	0
29256	INDIANAPOLIS	IN		09/24/2015		26,009,795	0	0	0	0	0	0	0	223,172	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29260	FT WAYNE	IN		09/01/2015		3,783,520	0	0	0	0	0	0	0	16,813	0	0	0
29399	SOUTH BEND	IN		04/01/2016		12,883,807	0	4,437	0	0	4,437	0	0	0	0	0	0
29653	Indianapolis	IN		11/29/2017		8,845,000	0	9,603	0	0	9,603	0	0	0	0	0	0
29655	Indianapolis	IN		11/15/2017		3,500,000	0	4,021	0	0	4,021	0	0	30,505	0	0	0
28532	LEAWOOD	KS		01/17/2012		49,461,097	0	0	0	0	0	0	0	268,705	0	0	0
28787	LEAWOOD	KS		10/25/2012		24,512,151	0	0	0	0	0	0	0	140,658	0	0	0
29118	WICHITA	KS		11/18/2014		1,688,864	0	0	0	0	0	0	0	27,907	0	0	0
29123	LOUISVILLE	KY		12/12/2014		8,730,195	0	0	0	0	0	0	0	75,836	0	0	0
29254	METAIRIE	LA		09/24/2015		23,312,300	0	0	0	0	0	0	0	2,619,454	0	0	0
29257	NEW ORLEANS	LA		09/24/2015		15,034,795	0	0	0	0	0	0	0	129,003	0	0	0
29143	DENNIS	MA		01/15/2015		2,942,244	0	0	0	0	0	0	0	20,186	0	0	0
2679803	BEVERLY	MA		12/19/2012		12,006,656	0	0	0	0	0	0	0	67,462	0	0	0
27201	BETHESDA	MD		02/24/2003		7,758,925	0	0	0	0	0	0	0	40,907	0	0	0
27651	SILVER SPRINGS	MD		05/27/2005		1,434,412	0	0	0	0	0	0	0	39,096	0	0	0
27886	JESSUP	MD		04/07/2006		1,013,017	0	0	0	0	0	0	0	68,651	0	0	0
28262	WHITE MARSH	MD		09/30/2008		3,730,968	0	0	0	0	0	0	0	31,115	0	0	0
28311	BETHESDA	MD		10/06/2010		8,210,527	0	0	0	0	0	0	0	42,712	0	0	0
28765	TOWSON	MD		06/27/2012		4,478,101	0	0	0	0	0	0	0	27,191	0	0	0
28769	HUNT VALLEY	MD		08/29/2012		1,197,305	0	0	0	0	0	0	0	7,163	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		25,699,930	0	0	0	0	0	0	0	130,885	0	0	0
29125	GREENBELT	MD		01/16/2015		1,747,884	0	0	0	0	0	0	0	16,782	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		20,012,876	0	0	0	0	0	0	0	182,111	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		1,136,521	0	0	0	0	0	0	0	4,933	0	0	0
27738	GRAND RAPIDS	MI		09/21/2005		1,480,934	0	0	0	0	0	0	0	123,394	0	0	0
28361	DETROIT	MI		03/25/2011		68,704	0	0	0	0	0	0	0	4,871	0	0	0
28362	STERLING HEIGHTS	MI		03/25/2011		74,043	0	0	0	0	0	0	0	5,249	0	0	0
28373	DETROIT	MI		03/25/2011		125,974	0	0	0	0	0	0	0	8,931	0	0	0
28374	HIGHLAND PARK	MI		03/25/2011		123,789	0	0	0	0	0	0	0	8,776	0	0	0
28984	ANN ARBOR	MI		12/18/2013		8,368,352	0	0	0	0	0	0	0	36,917	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		5,501,231	0	0	0	0	0	0	0	34,049	0	0	0
2708802	BATTLE CREEK	MI		06/10/2004		143,008	0	0	0	0	0	0	0	22,087	0	0	0
28485	INVER GROVE HEIGHTS	MN		11/16/2011		4,730,940	0	0	0	0	0	0	0	37,841	0	0	0
28506	EAGAN	MN		09/23/2011		4,082,376	0	0	0	0	0	0	0	23,187	0	0	0
28507	BROOKLYN PARK	MN		09/23/2011		3,563,657	0	0	0	0	0	0	0	20,240	0	0	0
28773	SHAKOPEE	MN		08/29/2012		3,314,591	0	0	0	0	0	0	0	19,830	0	0	0
28799	ST PAUL	MN		10/30/2012		6,274,719	0	0	0	0	0	0	0	38,630	0	0	0
28975	MINNEAPOLIS	MN		01/06/2014		4,530,395	0	0	0	0	0	0	0	31,336	0	0	0
29099	MINNETONKA	MN		11/03/2014		5,676,349	0	0	0	0	0	0	0	29,115	0	0	0
29106	MAPLEWOOD	MN		09/24/2014		4,991,689	0	0	0	0	0	0	0	26,308	0	0	0
29459	CIRCLE PINES	MN		07/11/2016		3,904,957	0	0	0	0	0	0	0	18,570	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		13,218,503	0	0	0	0	0	0	0	86,891	0	0	0
29632	Woodbury	MN		10/12/2017		13,500,000	0	27,011	0	0	27,011	0	0	0	0	0	0
29705	Saint Paul	MN		04/20/2018		0	0	0	0	0	0	0	0	58,457	0	0	0
10201134	ST PAUL	MN		12/20/2001		295,740	0	0	0	0	0	0	0	17,991	0	0	0
28363	SPRINGFIELD	MO		03/25/2011		156,991	0	0	0	0	0	0	0	11,130	0	0	0
28891	KANSAS CITY	MO		06/06/2013		1,585,099	0	0	0	0	0	0	0	19,070	0	0	0
28892	KANSAS CITY	MO		06/06/2013		718,786	0	0	0	0	0	0	0	8,648	0	0	0
28893	KANSAS CITY	MO		06/06/2013		771,426	0	0	0	0	0	0	0	9,281	0	0	0
28894	KANSAS CITY	MO		06/06/2013		1,054,215	0	0	0	0	0	0	0	12,683	0	0	0
28895	KANSAS CITY	MO		06/06/2013		1,122,623	0	0	0	0	0	0	0	13,506	0	0	0
29652	Bridgeton	MO		11/29/2017		4,043,429	0	4,390	0	0	4,390	0	0	0	0	0	0
29654	Earth City	MO		11/29/2017		3,379,775	0	3,669	0	0	3,669	0	0	0	0	0	0
28028	NAGS HEAD	NC		12/27/2006		1,438,783	0	0	0	0	0	0	0	30,566	0	0	0
28409	WILMINGTON	NC		08/01/2011		7,174,766	0	0	0	0	0	0	0	39,037	0	0	0
28924	CEDAR POINT	NC		04/01/2014		2,217,144	0	0	0	0	0	0	0	16,152	0	0	0
28925	NEWPORT	NC		04/01/2014		6,142,579	0	0	0	0	0	0	0	44,748	0	0	0
28974	RALEIGH	NC		11/25/2013		4,156,948	0	0	0	0	0	0	0	19,177	0	0	0
29002	CHARLOTTE	NC		03/06/2014		5,275,989	0	0	0	0	0	0	0	54,685	0	0	0
29236	ASHEVILLE	NC		07/09/2015		6,434,620	0	0	0	0	0	0	0	64,292	0	0	0
29259	ASHEVILLE	NC		10/28/2015		3,261,409	0	0	0	0	0	0	0	30,454	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29454	CHARLOTTE	NC		07/06/2016		5,722,871	0	0	0	0	0	0	0	27,486	0	0	0
29455	CHARLOTTE	NC		07/06/2016		1,488,094	0	0	0	0	0	0	0	2,468	0	0	0
29557	HIGH POINT	NC		03/10/2017		14,185,038	0	0	0	0	0	0	0	1,719,397	0	0	0
29619	Wilmington	NC		10/05/2017		10,485,113	0	0	0	0	0	0	0	45,429	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		482,728	0	0	0	0	0	0	0	10,255	0	0	0
27018	PAPILLION	NE		06/06/2011		2,633,161	0	0	0	0	0	0	0	33,207	0	0	0
27220	LAVISTA	NE		03/28/2003		3,460,042	0	0	0	0	0	0	0	139,107	0	0	0
29001	ELKHORN	NE		02/21/2014		3,628,125	0	0	0	0	0	0	0	43,013	0	0	0
27236	CINNAMINSON	NJ		11/13/2012		11,571,736	0	0	0	0	0	0	0	94,359	0	0	0
27506	HIGHLAND PARK	NJ		03/07/2005		506,842	0	0	0	0	0	0	0	52,075	0	0	0
27698	MT LAUREL	NJ		07/20/2005		4,266,440	0	0	0	0	0	0	0	79,430	0	0	0
27892	MADISON	NJ		05/16/2006		5,418,850	0	0	0	0	0	0	0	126,570	0	0	0
28866	MORRISON	NJ		05/08/2013		6,069,239	0	0	0	0	0	0	0	87,593	0	0	0
29043	BURLINGTON	NJ		07/01/2014		7,980,938	0	0	0	0	0	0	0	40,490	0	0	0
29120	KINNELON	NJ		12/15/2014		4,208,181	0	0	0	0	0	0	0	29,904	0	0	0
29131	WYCKOFF	NJ		12/15/2014		3,161,605	0	0	0	0	0	0	0	22,467	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		7,964,182	0	0	0	0	0	0	0	56,595	0	0	0
29134	POMPTON LAKES	NJ		12/15/2014		7,522,944	0	0	0	0	0	0	0	53,460	0	0	0
29497	SUMMIT	NJ		02/15/2017		6,179,128	0	0	0	0	0	0	0	41,341	0	0	0
29541	HOBOKEN	NJ		02/27/2017		5,100,095	0	0	0	0	0	0	0	34,168	0	0	0
29542	HOBOKEN	NJ		02/27/2017		7,061,670	0	0	0	0	0	0	0	47,309	0	0	0
29543	HOBOKEN	NJ		02/27/2017		12,259,843	0	0	0	0	0	0	0	82,133	0	0	0
29544	HOBOKEN	NJ		02/27/2017		11,377,134	0	0	0	0	0	0	0	76,220	0	0	0
29545	HOBOKEN	NJ		02/27/2017		7,846,299	0	0	0	0	0	0	0	52,565	0	0	0
29658	New Milford	NJ		12/14/2017		14,200,000	0	0	0	0	0	0	0	65,105	0	0	0
29688	Lyndhurst	NJ		04/13/2018		0	0	0	0	0	0	0	0	9,649	0	0	0
29690	Lyndhurst	NJ		04/13/2018		0	0	0	0	0	0	0	0	1,816	0	0	0
2881103	WESTFIELD	NJ		12/19/2012		980,367	0	0	0	0	0	0	0	5,494	0	0	0
10202126	ALBUQUERQUE	NM		10/29/2002		826,883	0	0	0	0	0	0	0	38,071	0	0	0
28391	LAS VEGAS	NV		03/30/2011		8,351,656	0	0	0	0	0	0	0	63,039	0	0	0
28855	LAS VEGAS	NV		03/22/2013		4,498,364	0	0	0	0	0	0	0	14,587	0	0	0
28856	LAS VEGAS	NV		03/22/2013		4,228,389	0	0	0	0	0	0	0	13,730	0	0	0
29033	LAS VEGAS	NV		06/05/2014		2,748,119	0	0	0	0	0	0	0	20,058	0	0	0
29048	LAS VEGAS	NV		06/13/2014		3,848,258	0	0	0	0	0	0	0	2,354,112	0	(7,056)	(7,056)
29676	Las Vegas	NV		01/31/2018		0	0	0	0	0	0	0	0	31,042	0	0	0
27940	CHEEKTOWAGA	NY		08/28/2006		353,509	0	0	0	0	0	0	0	117,828	0	0	0
27955	AMHERST	NY		08/23/2006		1,094,192	0	0	0	0	0	0	0	364,707	0	0	0
28705	SCARSDALE	NY		12/27/2012		14,870,341	0	0	0	0	0	0	0	74,898	0	0	0
28868	NEW YORK	NY		05/02/2013		5,998,400	0	0	0	0	0	0	0	400	0	0	0
28869	NEW YORK	NY		05/02/2013		3,496,000	0	0	0	0	0	0	0	1,000	0	0	0
28871	NEW YORK	NY		05/09/2013		21,409,623	0	0	0	0	0	0	0	111,149	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		36,782,593	0	0	0	0	0	0	0	290,270	0	0	0
28953	Cohoes	NY		12/06/2013		1,306,406	0	0	0	0	0	0	0	13,783	0	0	0
28981	RIVERHEAD	NY		02/19/2014		4,542,187	0	0	0	0	0	0	0	44,783	0	0	0
29003	NEW YORK	NY		05/12/2014		9,998,663	0	0	0	0	0	0	0	48,015	0	0	0
29014	NEW YORK	NY		05/08/2014		10,997,407	0	0	0	0	0	0	0	70,554	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		27,869,241	0	0	0	0	0	0	0	198,113	0	0	0
29225	NEW YORK	NY		05/15/2015		13,967,519	0	0	0	0	0	0	0	77,417	0	0	0
29405	LAKEWOOD	NY		05/16/2016		7,617,740	0	762	0	0	762	0	0	66,997	0	0	0
29498	NEW YORK	NY		11/29/2016		14,603,689	0	0	0	0	0	0	0	76,235	0	0	0
29499	NEW YORK	NY		11/29/2016		5,390,623	0	0	0	0	0	0	0	28,140	0	0	0
29613	New York	NY		08/28/2017		5,000,000	0	7,287	0	0	7,287	0	0	0	0	0	0
27695	COLUMBUS	OH		07/08/2005		1,634,043	0	0	0	0	0	0	0	43,524	0	0	0
28364	DAYTON	OH		03/25/2011		164,077	0	0	0	0	0	0	0	11,632	0	0	0
28365	DAYTON	OH		03/25/2011		142,398	0	0	0	0	0	0	0	10,095	0	0	0
28366	DAYTON	OH		03/25/2011		176,358	0	0	0	0	0	0	0	12,503	0	0	0
28367	KETTERING	OH		03/25/2011		124,886	0	0	0	0	0	0	0	8,854	0	0	0
28368	TOLEDO	OH		03/25/2011		168,850	0	0	0	0	0	0	0	11,971	0	0	0
28375	TOLEDO	OH		03/25/2011		158,339	0	0	0	0	0	0	0	11,225	0	0	0
28508	GLENWILLOW	OH		09/23/2011		3,015,996	0	0	0	0	0	0	0	17,130	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
28510	GLENWILLOW	OH		09/23/2011		1,765,936	0	0	0	0	0	0	0	10,030	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		7,422,131	0	0	0	0	0	0	0	88,857	0	0	0
28860	CLEVELAND	OH		03/08/2013		10,345,488	0	0	0	0	0	0	0	83,715	0	0	0
28961	CINCINNATI	OH		12/06/2013		479,016	0	0	0	0	0	0	0	5,054	0	0	0
28995	BEACHWOOD	OH		02/20/2014		1,451,820	0	0	0	0	0	0	0	10,831	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		6,373,074	0	0	0	0	0	0	0	31,210	0	0	0
29401	COLUMBUS	OH		03/29/2016		4,980,878	0	349	0	0	349	0	0	23,049	0	0	0
29403	FAIRFIELD	OH		03/29/2016		7,238,874	0	516	0	0	516	0	0	31,601	0	0	0
29406	SPRINGDALE	OH		03/29/2016		4,733,044	0	336	0	0	336	0	0	20,276	0	0	0
27654	PORTLAND	OR		07/13/2005		1,356,763	0	0	0	0	0	0	0	36,137	0	0	0
28490	PORTLAND	OR		08/11/2011		12,316,776	0	0	0	0	0	0	0	287,441	0	0	0
28919	EUGENE	OR		08/13/2013		832,070	0	0	0	0	0	0	0	11,057	0	0	0
29173	PORTLAND	OR		09/01/2015		18,183,780	0	0	0	0	0	0	0	116,772	0	0	0
2843506	GRESHAM	OR		05/18/2011		3,067,482	0	0	0	0	0	0	0	11,971	0	0	0
27181	CENTER TOWNSHIP	PA		12/20/2002		1,456,569	0	0	0	0	0	0	0	25,798	0	0	0
27182	CENTER TOWNSHIP	PA		12/20/2002		1,456,569	0	0	0	0	0	0	0	25,798	0	0	0
27183	CENTER TOWNSHIP	PA		12/20/2002		6,675,940	0	0	0	0	0	0	0	118,242	0	0	0
27265	MIDDLETOWN	PA		07/03/2003		216,762	0	0	0	0	0	0	0	84,074	0	0	0
27266	SUMMIT	PA		07/03/2003		125,929	0	0	0	0	0	0	0	38,716	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		3,966,907	0	0	0	0	0	0	0	111,589	0	0	0
27844	GROVE CITY	PA		01/06/2006		501,554	0	0	0	0	0	0	0	36,936	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		2,136,845	0	0	0	0	0	0	0	48,082	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		3,585,519	0	0	0	0	0	0	0	73,330	0	0	0
28900	HORSHAM	PA		06/28/2013		7,928,574	0	0	0	0	0	0	0	127,879	0	0	0
28978	SOUTH PARK	PA		05/01/2014		3,099,909	0	0	0	0	0	0	0	41,498	0	0	0
28979	NEW CASTLE	PA		12/09/2013		2,964,992	0	0	0	0	0	0	0	52,162	0	0	0
29046	ALLENTOWN	PA		09/11/2014		15,361,981	0	0	0	0	0	0	0	106,452	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		809,351	0	0	0	0	0	0	0	14,133	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		1,171,200	0	0	0	0	0	0	0	20,451	0	0	0
29151	LANCASTER	PA		02/02/2015		618,901	0	0	0	0	0	0	0	10,807	0	0	0
29152	LANCASTER	PA		02/02/2015		723,642	0	0	0	0	0	0	0	12,636	0	0	0
29153	CAMP HILL	PA		02/02/2015		797,435	0	0	0	0	0	0	0	13,924	0	0	0
29154	CAMP HILL	PA		02/02/2015		307,069	0	0	0	0	0	0	0	5,362	0	0	0
29156	CAMP HILL	PA		02/02/2015		299,935	0	0	0	0	0	0	0	5,237	0	0	0
29415	FOLCROFT	PA		06/09/2016		9,015,557	0	0	0	0	0	0	0	59,761	0	0	0
29416	SHARON HILL	PA		06/09/2016		7,072,656	0	0	0	0	0	0	0	46,882	0	0	0
29419	SHARON HILL	PA		06/09/2016		4,555,623	0	0	0	0	0	0	0	30,198	0	0	0
29420	CHADDS FORD	PA		06/09/2016		5,741,333	0	0	0	0	0	0	0	38,057	0	0	0
29422	CHADDS FORD	PA		06/09/2016		2,928,912	0	0	0	0	0	0	0	19,415	0	0	0
29423	FOLCROFT	PA		06/09/2016		5,907,748	0	0	0	0	0	0	0	39,160	0	0	0
29424	FOLCROFT	PA		06/09/2016		2,537,835	0	0	0	0	0	0	0	16,822	0	0	0
29425	CHADDS FORD	PA		06/09/2016		3,785,951	0	0	0	0	0	0	0	25,096	0	0	0
29426	FOLCROFT	PA		06/09/2016		2,246,608	0	0	0	0	0	0	0	14,892	0	0	0
29427	CHADDS FORD	PA		06/09/2016		3,702,744	0	0	0	0	0	0	0	24,544	0	0	0
29429	SHARON HILL	PA		06/09/2016		2,745,855	0	0	0	0	0	0	0	18,201	0	0	0
29430	FOLCROFT	PA		06/09/2016		2,953,874	0	0	0	0	0	0	0	19,580	0	0	0
29431	SHARON HILL	PA		06/09/2016		2,621,043	0	0	0	0	0	0	0	17,374	0	0	0
29432	MEDIA	PA		06/09/2016		1,601,749	0	0	0	0	0	0	0	10,617	0	0	0
29433	CHADDS FORD	PA		06/09/2016		2,621,043	0	0	0	0	0	0	0	17,374	0	0	0
29434	FOLCROFT	PA		06/09/2016		520,048	0	0	0	0	0	0	0	3,447	0	0	0
29435	SHARON HILL	PA		06/09/2016		1,892,976	0	0	0	0	0	0	0	12,548	0	0	0
29436	SHARON HILL	PA		06/09/2016		4,742,840	0	0	0	0	0	0	0	31,439	0	0	0
29437	SHARON HILL	PA		06/09/2016		9,693,699	0	0	0	0	0	0	0	64,256	0	0	0
29439	SHARON HILL	PA		06/09/2016		2,121,797	0	0	0	0	0	0	0	14,065	0	0	0
29440	CHADDS FORD	PA		06/09/2016		4,181,188	0	0	0	0	0	0	0	27,716	0	0	0
29442	SHARON HILL	PA		06/09/2016		4,867,652	0	0	0	0	0	0	0	32,266	0	0	0
29444	CHADDS FORD	PA		06/09/2016		11,066,627	0	0	0	0	0	0	0	73,357	0	0	0
29445	CHADDS FORD	PA		06/09/2016		6,839,675	0	0	0	0	0	0	0	45,338	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		8,258,551	0	0	0	0	0	0	0	74,617	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		56,477,208	0	0	0	0	0	0	0	791,915	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29537	JENKINS TOWNSHIP	PA		01/25/2017		77,595,429	0	0	0	0	0	0	0	1,079,981	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		69,749,776	0	0	0	0	0	0	0	970,785	0	0	0
29539	JENKINS TOWNSHIP	PA		01/25/2017		75,299,141	0	0	0	0	0	0	0	1,048,021	0	0	0
29540	HANOVER	PA		01/25/2017		72,046,064	0	0	0	0	0	0	0	1,002,745	0	0	0
29664	Hazleton	PA		01/11/2018		0	0	0	0	0	0	0	0	531,677	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		386,452	0	0	0	0	0	0	0	10,679	0	0	0
27613	NORTH PROVIDENCE	RI		08/31/2005		1,772,703	0	0	0	0	0	0	0	65,548	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,109,343	0	0	0	0	0	0	0	12,480	0	0	0
29451	MYRTLE BEACH	SC		07/01/2016		2,896,701	0	0	0	0	0	0	0	19,012	0	0	0
29689	Rock Hill	SC		02/21/2018		0	0	0	0	0	0	0	0	27,931	0	0	0
29691	Myrtle Beach	SC		04/13/2018		0	0	0	0	0	0	0	0	11,579	0	0	0
29695	Myrtle Beach	SC		04/13/2018		0	0	0	0	0	0	0	0	1,243	0	0	0
29697	Greenville	SC		04/13/2018		0	0	0	0	0	0	0	0	11,920	0	0	0
28489	CHATTANOOGA	TN		08/31/2011		5,814,055	0	0	0	0	0	0	0	32,541	0	0	0
27099	FRIENDSWOOD	TX		05/16/2002		4,296,566	0	0	0	0	0	0	0	81,055	0	0	0
27776	EL PASO	TX		10/07/2005		497,934	0	0	0	0	0	0	0	40,228	0	0	0
27790	GRAND PRAIRIE	TX		11/21/2005		544,709	0	0	0	0	0	0	0	42,563	0	0	0
27833	HOUSTON	TX		09/29/2006		149,795	0	0	0	0	0	0	0	6,842	0	0	0
27836	HOUSTON	TX		09/29/2006		1,311,869	0	0	0	0	0	0	0	59,919	0	0	0
27889	SAN ANTONIO	TX		04/28/2006		1,417,485	0	0	0	0	0	0	0	95,955	0	0	0
27896	LA PORTE	TX		08/04/2006		1,794,375	0	0	0	0	0	0	0	183,434	0	0	0
27897	HOUSTON	TX		04/17/2006		863,811	0	0	0	0	0	0	0	34,598	0	0	0
27918	HOUSTON	TX		08/14/2006		9,089,390	0	0	0	0	0	0	0	64,810	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		1,487,223	0	0	0	0	0	0	0	55,562	0	0	0
27984	PLANO	TX		10/19/2006		1,680,155	0	0	0	0	0	0	0	35,942	0	0	0
28004	LAREDO	TX		11/10/2006		5,912,925	0	0	0	0	0	0	0	67,337	0	0	0
28117	EL PASO	TX		08/27/2007		186,311	0	0	0	0	0	0	0	8,709	0	0	0
28118	EL PASO	TX		09/27/2007		302,632	0	0	0	0	0	0	0	13,867	0	0	0
28119	EL PASO	TX		09/27/2007		218,567	0	0	0	0	0	0	0	10,015	0	0	0
28120	EL PASO	TX		09/27/2007		577,942	0	0	0	0	0	0	0	26,482	0	0	0
28121	EL PASO	TX		09/17/2007		233,278	0	0	0	0	0	0	0	10,689	0	0	0
28122	EL PASO	TX		09/17/2007		220,669	0	0	0	0	0	0	0	10,111	0	0	0
28123	EL PASO	TX		09/27/2007		344,663	0	0	0	0	0	0	0	15,793	0	0	0
28124	EL PASO	TX		09/17/2007		426,626	0	0	0	0	0	0	0	19,549	0	0	0
28125	EL PASO	TX		09/27/2007		256,396	0	0	0	0	0	0	0	11,749	0	0	0
28126	EL PASO	TX		08/27/2007		273,255	0	0	0	0	0	0	0	12,773	0	0	0
28127	EL PASO	TX		08/27/2007		314,658	0	0	0	0	0	0	0	14,708	0	0	0
28128	EL PASO	TX		08/27/2007		333,289	0	0	0	0	0	0	0	15,579	0	0	0
28129	EL PASO	TX		09/17/2007		424,524	0	0	0	0	0	0	0	19,452	0	0	0
28148	HOUSTON	TX		10/09/2007		1,630,020	0	0	0	0	0	0	0	73,893	0	0	0
28369	DALLAS	TX		03/25/2011		173,544	0	0	0	0	0	0	0	4,086	0	0	0
28370	GRANBURY	TX		03/25/2011		169,696	0	0	0	0	0	0	0	12,031	0	0	0
28371	SAN ANTONIO	TX		03/25/2011		198,353	0	0	0	0	0	0	0	14,062	0	0	0
28514	PLANO	TX		09/23/2011		4,494,608	0	0	0	0	0	0	0	25,528	0	0	0
28515	HOUSTON	TX		09/23/2011		1,726,192	0	0	0	0	0	0	0	9,804	0	0	0
28597	HOUSTON	TX		03/07/2012		21,485,904	0	0	0	0	0	0	0	122,871	0	0	0
28763	AUSTIN	TX		09/28/2012		9,712,905	0	0	0	0	0	0	0	94,224	0	0	0
28770	DALLAS	TX		08/29/2012		7,743,075	0	0	0	0	0	0	0	46,325	0	0	0
28779	DALLAS	TX		10/15/2012		61,966,283	0	0	0	0	0	0	0	343,138	0	0	0
28813	AUSTIN	TX		01/25/2013		15,451,329	0	0	0	0	0	0	0	104,339	0	0	0
28854	IRVING	TX		03/22/2013		3,999,256	0	0	0	0	0	0	0	12,902	0	0	0
28858	HOUSTON	TX		02/27/2013		3,901,919	0	0	0	0	0	0	0	45,297	0	0	0
28886	KATY	TX		06/05/2013		5,899,316	0	0	0	0	0	0	0	245,717	0	0	0
28960	VICTORIA	TX		12/06/2013		653,203	0	0	0	0	0	0	0	6,891	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		2,820,689	0	0	0	0	0	0	0	14,633	0	0	0
29056	DALLAS	TX		06/13/2014		1,490,695	0	0	0	0	0	0	0	8,920	0	0	0
29058	ARLINGTON	TX		06/13/2014		1,490,695	0	0	0	0	0	0	0	8,920	0	0	0
29059	RICHARDSON	TX		06/13/2014		3,584,767	0	0	0	0	0	0	0	21,449	0	0	0
29060	HOUSTON	TX		06/13/2014		2,258,226	0	0	0	0	0	0	0	13,512	0	0	0
29108	SPRING	TX		10/30/2014		9,343,874	0	465	0	0	465	0	0	0	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
29130	HOUSTON	TX		12/09/2014		6,500,000	0	0	0	0	0	0	0	28,880	0	0	0
29145	WESLACO	TX		01/15/2015		1,886,054	0	0	0	0	0	0	0	12,940	0	0	0
29166	LUFKIN	TX		04/29/2015		1,583,815	0	0	0	0	0	0	0	12,669	0	0	0
29169	WACO	TX		04/29/2015		678,778	0	0	0	0	0	0	0	5,429	0	0	0
29246	IRVING	TX		08/03/2015		9,024,644	0	0	0	0	0	0	0	56,625	0	0	0
29255	HOUSTON	TX		09/24/2015		10,680,119	0	0	0	0	0	0	0	575,524	0	0	0
29261	SOCORRO	TX		09/10/2015		12,726,332	0	0	0	0	0	0	0	238,913	0	0	0
29274	WOODLANDS	TX		12/17/2015		528,360	0	0	0	0	0	0	0	3,501	0	0	0
29276	WOODLANDS	TX		12/17/2015		815,852	0	0	0	0	0	0	0	5,406	0	0	0
29277	CONROE	TX		12/17/2015		1,227,659	0	0	0	0	0	0	0	8,134	0	0	0
29278	WOODLANDS	TX		12/17/2015		668,232	0	0	0	0	0	0	0	4,428	0	0	0
29279	SPRING	TX		12/17/2015		450,653	0	0	0	0	0	0	0	2,986	0	0	0
29280	WOODLANDS	TX		12/17/2015		1,313,129	0	0	0	0	0	0	0	8,700	0	0	0
29282	COPPELL	TX		12/17/2015		372,962	0	0	0	0	0	0	0	2,471	0	0	0
29283	SPRING	TX		12/17/2015		248,631	0	0	0	0	0	0	0	1,647	0	0	0
29284	MANSFIELD	TX		12/17/2015		528,374	0	0	0	0	0	0	0	3,501	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		2,446,199	0	0	0	0	0	0	0	11,215	0	0	0
29369	DALLAS	TX		01/28/2016		3,334,079	0	0	0	0	0	0	0	23,666	0	0	0
29448	HOUSTON	TX		07/13/2016		13,199,052	0	0	0	0	0	0	0	61,941	0	0	0
29501	SAN ANTONIO	TX		01/03/2017		8,814,929	0	0	0	0	0	0	0	57,172	0	0	0
29617	Mesquite	TX		08/30/2017		529,298	0	0	0	0	0	0	0	4,234	0	0	0
29626	Dallas	TX		11/29/2017		3,073,307	0	3,208	0	0	3,208	0	0	0	0	0	0
29627	Farmers Branch	TX		11/29/2017		5,856,000	0	6,112	0	0	6,112	0	0	0	0	0	0
29628	Arlington	TX		11/29/2017		2,450,173	0	2,557	0	0	2,557	0	0	0	0	0	0
29629	Grand Prairie	TX		11/29/2017		2,741,242	0	2,861	0	0	2,861	0	0	0	0	0	0
29645	Baytown	TX		12/07/2017		40,153,845	0	0	0	0	0	0	0	435,600	0	0	0
29656	Dallas	TX		11/17/2017		4,762,425	0	7,100	0	0	7,100	0	0	0	0	0	0
2800402	LAREDO	TX		05/29/2008		5,969,105	0	0	0	0	0	0	0	54,257	0	0	0
2881302	AUSTIN	TX		01/25/2013		19,167,102	0	0	0	0	0	0	0	127,771	0	0	0
2885802	HOUSTON	TX		02/04/2016		1,923,130	0	0	0	0	0	0	0	20,573	0	0	0
28782	OREM	UT		10/04/2012		5,361,711	0	0	0	0	0	0	0	43,512	0	0	0
28800	SALT LAKE CITY	UT		12/04/2012		8,131,501	0	0	0	0	0	0	0	64,249	0	0	0
28917	ST GEORGE	UT		07/31/2013		733,627	0	0	0	0	0	0	0	5,634	0	0	0
28930	SANDY	UT		07/31/2013		159,484	0	0	0	0	0	0	0	1,225	0	0	0
28933	SALT LAKE CITY	UT		11/22/2013		8,346,807	0	0	0	0	0	0	0	36,538	0	0	0
28937	DRAPER	UT		10/28/2014		6,365,825	0	296	0	0	296	0	0	25,143	0	0	0
29348	OREM	UT		01/22/2016		3,195,812	0	0	0	0	0	0	0	15,000	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		13,628,626	0	0	0	0	0	0	0	125,598	0	0	0
29408	RIVERTON	UT		09/27/2016		4,214,381	0	0	0	0	0	0	0	19,097	0	0	0
29456	LINDON	UT		08/03/2016		4,762,425	0	0	0	0	0	0	0	119,753	0	0	0
29457	LINDON	UT		12/20/2016		2,019,313	0	0	0	0	0	0	0	50,607	0	0	0
29496	MURRAY	UT		11/09/2016		11,579,923	0	0	0	0	0	0	0	108,313	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		8,159,042	0	0	0	0	0	0	0	55,027	0	0	0
2954602	Salt Lake City	UT		05/01/2017		7,564,422	0	0	0	0	0	0	0	50,677	0	0	0
27508	WINCHESTER	VA		03/07/2005		366,313	0	0	0	0	0	0	0	37,725	0	0	0
28574	ALEXANDRIA	VA		02/14/2012		41,938,255	0	0	0	0	0	0	0	191,812	0	0	0
28741	MC LEAN	VA		06/01/2012		5,962,046	0	0	0	0	0	0	0	48,861	0	0	0
28876	RICHMOND	VA		05/08/2013		9,776,611	0	0	0	0	0	0	0	47,417	0	0	0
28952	HAMPTON	VA		12/06/2013		1,589,461	0	0	0	0	0	0	0	16,769	0	0	0
28962	FAIRFAX	VA		12/06/2013		2,395,078	0	0	0	0	0	0	0	25,268	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		5,398,049	0	0	0	0	0	0	0	24,299	0	0	0
29492	CHANTILLY	VA		11/09/2016		7,207,013	0	0	0	0	0	0	0	36,829	0	0	0
29685	Urbanna	VA		02/15/2018		0	0	0	0	0	0	0	0	88,742	0	0	0
29686	Topping	VA		02/15/2018		0	0	0	0	0	0	0	0	53,245	0	0	0
29696	Virginia Beach	VA		04/13/2018		0	0	0	0	0	0	0	0	1,589	0	0	0
28393	LONGVIEW	WA		04/28/2011		9,491,893	0	0	0	0	0	0	0	58,662	0	0	0
28761	SEATTLE	WA		06/01/2012		15,419,605	0	0	0	0	0	0	0	76,963	0	0	0
28990	BELLEVUE	WA		09/10/2014		2,089,591	0	0	0	0	0	0	0	9,707	0	0	0
29011	SEATTLE	WA		03/05/2014		1,272,319	0	0	0	0	0	0	0	12,912	0	0	0
29012	SEATTLE	WA		03/05/2014		681,600	0	0	0	0	0	0	0	8,495	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
29114	EVERETT	WA		11/12/2014		4,209,162	0	1,294	0	0	1,294	0	0	18,675	0	0	0
29231	SEATTLE	WA		12/22/2016		21,600	0	(20)	0	0	(20)	0	0	0	0	0	0
29410	EDMONDS	WA		07/28/2016		2,439,157	0	0	0	0	0	0	0	11,870	0	0	0
29411	EDMONDS	WA		07/28/2016		2,651,046	0	0	0	0	0	0	0	13,420	0	0	0
29412	LYNNWOOD	WA		06/28/2016		5,356,577	0	0	0	0	0	0	0	26,366	0	0	0
29414	EDMONDS	WA		06/28/2016		8,269,155	0	0	0	0	0	0	0	42,328	0	0	0
29657	Olympia	WA		12/01/2017		6,000,000	0	0	0	0	0	0	0	27,451	0	0	0
2843706	KENT	WA		05/18/2011		2,432,443	0	0	0	0	0	0	0	9,934	0	0	0
28509	NEW BERLIN	WI		09/23/2011		701,448	0	0	0	0	0	0	0	3,984	0	0	0
28772	NEW BERLIN	WI		08/29/2012		1,243,550	0	0	0	0	0	0	0	7,440	0	0	0
28798	HOWARD	WI		11/15/2012		4,392,895	0	0	0	0	0	0	0	34,467	0	0	0
29072	HOWARD	WI		07/28/2014		2,352,327	0	0	0	0	0	0	0	15,924	0	0	0
29121	MILWAUKEE	WI		02/20/2015		44,026,022	0	0	0	0	0	0	0	438,126	0	0	0
29318	WAUKESHA	WI		02/11/2016		5,937,420	0	0	0	0	0	0	0	39,414	0	0	0
29559	MILWAUKEE	WI		03/10/2017		19,020,908	0	0	0	0	0	0	0	261,476	0	0	0
28404	CHARLESTON	WV		05/02/2011		5,364,787	0	0	0	0	0	0	0	29,429	0	0	0
0299999. Mortgages with partial repayments						3,736,397,475	0	120,679	0	0	120,679	0	0	47,298,566	0	(7,056)	(7,056)
0599999 - Totals						3,847,759,211	0	122,571	0	0	122,571	0	103,379,118	158,418,123	0	(49,797)	(49,797)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
312903-EZ-6	FHLMC_109 R	VARIOUS	US	FHLMC_109 R	1FE	05/31/2018		510	0	0	0	0.000
312903-GK-7	FHLMC_112 R	VARIOUS	US	FHLMC_112 R	1FE	05/31/2018		19,556	0	0	0	0.000
312905-KM-3	FHLMC_1060 RS	VARIOUS	US	FHLMC_1060 RS	1FE	05/31/2018		7	0	0	0	0.000
312905-NS-7	FHLMC_1064 R	VARIOUS	US	FHLMC_1064 R	1FE	05/31/2018		56	0	0	0	0.000
312905-NT-5	FHLMC_1064 RS	VARIOUS	US	FHLMC_1064 RS	1FE	05/31/2018		5	0	0	0	0.000
312905-RS-3	FHLMC_1068 R	VARIOUS	US	FHLMC_1068 R	1FE	05/31/2018		539	0	0	0	0.000
312905-RT-1	FHLMC_1068 RS	VARIOUS	US	FHLMC_1068 RS	1FE	05/31/2018		3	0	0	0	0.000
312905-Y5-5	FHLMC_1091 R	VARIOUS	US	FHLMC_1091 R	1FE	05/31/2018		598	0	0	0	0.000
312906-Q8-6	FHLMC_1130 R	VARIOUS	US	FHLMC_1130 R	1FE	05/31/2018		160	0	0	0	0.000
312906-Q9-4	FHLMC_1130 RS	VARIOUS	US	FHLMC_1130 RS	1FE	05/31/2018		2	0	0	0	0.000
312906-SK-7	FHLMC_1119 R	VARIOUS	US	FHLMC_1119 R	1FE	05/31/2018		7,169	0	0	0	0.000
312906-T3-4	FHLMC_1133 R	VARIOUS	US	FHLMC_1133 R	1FE	05/31/2018		12,062	0	0	0	0.000
312907-B9-8	FHLMC_1168 R	VARIOUS	US	FHLMC_1168 R	1FE	05/31/2018		4,177	0	0	0	0.000
31340Y-D2-2	FHLMC_71 R	VARIOUS	US	FHLMC_71 R	1FE	05/31/2018		397	0	0	0	0.000
31340Y-GP-8	FHLMC_22 R	VARIOUS	US	FHLMC_22 R	1FE	05/31/2018		49,089	0	0	0	0.000
31340Y-US-6	FHLMC_55 R	VARIOUS	US	FHLMC_55 R	1FE	05/31/2018		518	0	0	0	0.000
31340Y-WD-7	FHLMC_59 R	VARIOUS	US	FHLMC_59 R	1FE	05/31/2018		606	0	0	0	0.000
31340Y-WX-3	FHLMC_61 R	VARIOUS	US	FHLMC_61 R	1FE	05/31/2018		414	0	0	0	0.000
31340Y-X5-3	FHLMC_85 R	VARIOUS	US	FHLMC_85 R	1FE	05/31/2018		1,588	0	0	0	0.000
31340Y-XQ-7	FHLMC_63 R	VARIOUS	US	FHLMC_63 R	1FE	05/31/2018		547	0	0	0	0.000
31358E-WX-6	FNMA_90-87 R	VARIOUS	US	FNMA_90-87 R	1FE	05/31/2018		676	0	0	0	0.000
31358G-RK-5	FNMA_91-43 R	VARIOUS	US	FNMA_91-43 R	1FE	05/31/2018		1,043	0	0	0	0.000
31358H-5C-5	FNMA_91-101 RL	VARIOUS	US	FNMA_91-101 RL	1FE	05/31/2018		2	0	0	0	0.000
31358H-YV-1	FNMA_91-93 RL	VARIOUS	US	FNMA_91-93 RL	1FE	05/31/2018		3	0	0	0	0.000
31358K-DB-1	FNMA_91-148 R	VARIOUS	US	FNMA_91-148 R	1FE	05/31/2018		3,728	0	0	0	0.000
31359F-4Y-1	FNMA_94-6 F	VARIOUS	US	FNMA_94-6 F	1FE	05/31/2018		6,083	0	0	0	0.000
31359K-WC-7	FNMA_96-44 R	VARIOUS	US	FNMA_96-44 R	1FE	05/31/2018		117,792	0	0	0	0.000
313602-2P-8	FNMA_89-65 R	VARIOUS	US	FNMA_89-65 R	1FE	05/31/2018		76	0	0	0	0.000
313602-4R-2	FNMA_89-70 R	VARIOUS	US	FNMA_89-70 R	1FE	05/31/2018		227	0	0	0	0.000
313602-6C-3	FNMA_89-74 R	VARIOUS	US	FNMA_89-74 R	1FE	05/31/2018		138	0	0	0	0.000
313602-RU-0	FNMA_89-24 R	VARIOUS	US	FNMA_89-24 R	1FE	05/31/2018		46	0	0	0	0.000
313602-UG-7	FNMA_89-31 R	VARIOUS	US	FNMA_89-31 R	1FE	05/31/2018		10,208	0	0	0	0.000
313602-WR-1	FNMA_89-37 R	VARIOUS	US	FNMA_89-37 R	1FE	05/31/2018		341	0	0	0	0.000
313602-YX-6	FNMA_89-45 R	VARIOUS	US	FNMA_89-45 R	1FE	05/31/2018		3,502	0	0	0	0.000
313603-B3-5	FNMA_90-20 R	VARIOUS	US	FNMA_90-20 R	1FE	05/31/2018		467	0	0	0	0.000
313603-CB-6	FNMA_89-78 R	VARIOUS	US	FNMA_89-78 R	1FE	05/31/2018		114	0	0	0	0.000
313603-DX-7	FNMA_89-84 R	VARIOUS	US	FNMA_89-84 R	1FE	05/31/2018		9	0	0	0	0.000
313603-F3-1	FNMA_90-23 R	VARIOUS	US	FNMA_90-23 R	1FE	05/31/2018		54,919	0	0	0	0.000
313603-FP-2	FNMA_89-83 R	VARIOUS	US	FNMA_89-83 R	1FE	05/31/2018		157	0	0	0	0.000
313603-NE-8	FNMA_89-101 R	VARIOUS	US	FNMA_89-101 R	1FE	05/31/2018		607	0	0	0	0.000
313603-PR-7	FNMA_89-100 R	VARIOUS	US	FNMA_89-100 R	1FE	05/31/2018		147	0	0	0	0.000
313603-PY-2	FNMA_90-1 R	VARIOUS	US	FNMA_90-1 R	1FE	05/31/2018		43	0	0	0	0.000
36076Q-AA-3	FAI_93-2 AI	VARIOUS	US	FAI_93-2 AI	1Z	05/31/2018		27,435	0	0	0	0.000
BCC004-Q4-5	PWT_0 5	VARIOUS	US	PWT_0 5	1FE	05/31/2018		24,921	0	0	0	0.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated								350,687	0	0	0	XXX
000000-00-0	MANCHESTER AVIATION SHIPPG TERMINA PRVT	INGLEWOOD	CA	MANCHESTER AVIATION SHIPPG TERMINA PRVT		05/31/2018		267,575	0	0	0	0.000
000000-00-0	BERKSHIRE FUND IX LP	SIMSBURY	CT	BERKSHIRE FUND IX LP		03/03/2017	3	0	89,269	0	7,221,458	0.303
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	0	491,795	0	3,066,238	0.133
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	HARVEST PARTNERS VII LP		09/28/2016		0	1,242,230	0	2,445,900	0.355
000000-00-0	CVC CREDIT PARTNERS EURO MID MARKET	WILMINGTON	DE	CVC CREDIT PARTNERS EURO MID MARKET		05/18/2016		0	841,892	0	2,760,353	6.535
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	0	105,398	0	1,613,117	1.004
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	GTCR FUND XII LP		05/04/2018	3	239,749	0	0	14,760,251	0.000
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018	3	0	874,170	0	8,835,336	0.154
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR		05/21/2018	3	873,330	0	0	3,126,670	0.000
000000-00-0	QUANTUM ENERGY PARTNERS VIL	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VIL		05/30/2018	3	500,867	1,488,842	0	5,510,291	0.000
000000-00-0	GOOD HILL PARTNERS LP	WILMINGTON	DE	GOOD HILL PARTNERS LP		06/28/2018		5,000,000	0	0	0	0.000
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL FUND II		01/31/2018	3	0	47,071	0	7,512,181	0.000
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V		02/01/2018	3	0	451,814	0	4,679,419	0.168
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS IV		05/17/2018	3	547,401	0	0	10,852,599	0.000
000000-00-0	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP		05/07/2018	3	981,112	0	0	7,418,888	0.056
000000-00-0	DYAN CAPITAL PARTNERS IV	WILMINGTON	DE	DYAN CAPITAL PARTNERS IV		06/11/2018	3	500,000	0	0	9,500,000	0.000
000000-00-0	BRYNWOOD PARTNERS VIII LP	WILMINGTON	DE	BRYNWOOD PARTNERS VIII LP		04/20/2018	3	1,092,711	37,240	0	6,318,049	0.000
000000-00-0	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	QUAD-C PARTNERS IX		04/26/2017	3	0	341,530	0	3,460,879	0.417

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
000000-00-0	BLACKSTONE GRP FUND	GRAND CAYMAN	CYM	BLACKSTONE GRP FUND		05/31/2018	13	728,017	0	0	0	1.509
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	678,451	899,735	0	15,669,236	0.336
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V		03/22/2017	10	0	206,241	0	3,882,686	0.491
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC	WILMINGTON	DE	BAYVIEW MSR OPPORTUNITY DOMESTIC		05/31/2018	10	1,014,713	0	0	3,677,756	0.212
000000-00-0	ELEMENT CAPITAL FUND	WILMINGTON	DE	ELEMENT CAPITAL FUND		03/01/2017	4	0	604,000	0	0	0.026
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	0	266,383	0	3,977,053	0.320
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	0	116,936	0	5,794,120	0.463
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	853,656	0	5,980,914	0.409
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	0	99,753	0	7,334,673	0.115
000000-00-0	INSIGHT VENTURE PARTNERS X LP	GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS X LP		04/17/2018	3	1,100,000	0	0	8,900,000	0.000
000000-00-0	EQT INFRASTRUCTURE III	ATLANTA	GA	EQT INFRASTRUCTURE III		10/25/2017		1,516,485	930,648	0	5,166,513	0.149
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	0	255,781	0	3,924,568	0.373
000000-00-0	MACHINE ZONE SERIES D	WILMINGTON	DE	MACHINE ZONE SERIES D		05/31/2018	3	2,399,986	0	0	27	0.043
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	TA SUBORDINATED DEBT FUND IV LP		02/22/2016	3	0	200,000	0	4,760,000	1.427
000000-00-0	TA XII-A	WILMINGTON	DE	TA XII-A		02/22/2016	3	0	800,000	0	3,900,000	0.195
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	CI CAPITAL INVESTORS III LP		03/14/2016	3	2,574,494	91,875	0	9,076,253	0.934
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016		4,597,580	1,966,500	0	2,737,575	0.381
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016		0	17,720	0	1,464,024	0.082
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP		05/31/2018	3	2,046,339	0	0	6,959,149	1.751
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016		0	2,084,703	0	3,300,247	0.136
000000-00-0	CHAMBERS ENERGY CAPITAL III	WILMINGTON	DE	CHAMBERS ENERGY CAPITAL III		05/13/2016		0	373,700	0	5,205,920	1.110
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII		01/19/2016	3	0	775,122	0	5,356,412	0.240
000000-00-0	COATUE QUALIFIED PARTNERS LP	WILMINGTON	DE	COATUE QUALIFIED PARTNERS LP		05/31/2018	10	1,378,193	0	0	0	0.058
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	ABRY PARTNERS VII LP		10/01/2015	3	0	9,430	0	142,692	0.066
000000-00-0	SOLAR UNITRANCHE	WILMINGTON	DE	SOLAR UNITRANCHE		11/20/2015		3,783,951	175,000	0	4,953,064	5.000
000000-00-0	GREAT HILL EQUITY PARTNERS V LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS V LP		04/29/2015	3	0	176,000	0	84,000	0.724
000000-00-0	COOK PARALLEL LP	WILMINGTON	DE	COOK PARALLEL LP		05/31/2018	3	1,464,356	0	0	0	15.512
000000-00-0	VERITAS CAPITAL FUND V LP	WILMINGTON	DE	VERITAS CAPITAL FUND V LP		06/08/2015	3	0	213,333	0	218,243	0.498
000000-00-0	AUDAX PRIVATE EQUITY FUND V-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND V-A LP		01/25/2016	3	0	139,387	0	4,511,843	0.650
000000-00-0	BLACKSTONE COMDTY FUND	NEW YORK	NY	BLACKSTONE COMDTY FUND		11/01/2016	10	124,010	0	0	0	4.726
000000-00-0	NWI EM FI FUND	NEW YORK	NY	NWI EM FI FUND		05/31/2018	4	3,731,290	0	0	0	0.740
000000-00-0	FIRST LIEN LOAN PROGRAM LLC	NEW YORK	NY	FIRST LIEN LOAN PROGRAM LLC		02/13/2015		1,131,111	75,000	0	1,129,122	5.000
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		03/26/2015	3	0	149,350	0	1,803,227	0.090
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	INSIGHT VENTURE PARTNERS IX LP		03/24/2015	3	0	300,000	0	460,000	0.228
000000-00-0	GSR HOLDCO INC	WILMINGTON	DE	GSR HOLDCO INC		05/31/2018	3	7,117,635	0	0	0	1.546
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B		05/16/2016		0	117,098	0	4,282,220	0.048
000000-00-0	MAGNETAR ANDROMEDA SELECT FUND	EVANSTON	IL	MAGNETAR ANDROMEDA SELECT FUND		05/31/2018	13	3,536,602	0	0	0	1.015
000000-00-0	SOUTHPOINT QUALIFIED FUND	NEW YORK	NY	SOUTHPOINT QUALIFIED FUND		05/31/2018	5	1,569,142	0	0	0	0.259
000000-00-0	YORK EURO STRATEGIC INV YRKA	NEW YORK	NY	YORK EURO STRATEGIC INV YRKA		05/31/2018	13	1,872,779	0	0	0	2.238
000000-00-0	PETERSHILL FUND II LP	NEW YORK	NY	PETERSHILL FUND II LP		01/21/2015	3	0	209,131	0	4,547,729	0.640
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	0	189,844	0	329,133	0.879
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	4,393,374	483,010	0	5,642,967	0.422
000000-00-0	TENASKA POWER FUND, L.P. PRVT	WILMINGTON	DE	TENASKA POWER FUND, L.P. PRVT		05/31/2018	3	27,859	0	0	0	1.784
000000-00-0	KINDERBROOK CAPITAL FUND V B BALP	WILMINGTON	DE	KINDERBROOK CAPITAL FUND V B BALP		12/19/2017	3	0	461,090	0	2,521,470	0.467
000000-00-0	BLACKSTONE STRATEGIC OPPORTUNITIES FUND	NEW YORK	NY	BLACKSTONE STRATEGIC OPPORTUNITIES FUND		05/31/2018	13	6,082,010	0	0	0	1.001
000000-00-0	SENATOR GLOBAL OPPORTUNITY FUND LP	NEW YORK	NY	SENATOR GLOBAL OPPORTUNITY FUND LP		05/31/2018	13	2,320,655	0	0	0	0.000
000000-00-0	VA CAPITAL COMPANY, LLC	NEW YORK	NY	VA CAPITAL COMPANY, LLC		06/01/2018	1	34,965,000	0	0	0	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								100,156,775	19,251,678	0	236,774,464	XXX
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	VOYA ASIA PACIFIC PRIV EQ CO-INV I		05/31/2018	3	6,337,215	0	0	2,698,916	29.700
000000-00-0	POMONA CAPITAL VII PRVT	WILMINGTON	DE	POMONA CAPITAL VII PRVT		05/31/2018	3	195,214	0	0	13,031,563	1.228
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	POMONA VOYA HOLDINGS IV LP		05/31/2018	3	20,159,850	0	0	2,180,428	11.207
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	POMONA CAPITAL IX LP		05/31/2018	3	1,164,584	0	0	26,940,361	0.000
1699999. Joint Venture Interests - Common Stock - Affiliated								27,856,863	0	0	44,851,268	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS VIII		08/18/2015		0	393,656	0	4,531,784	0.060
000000-00-0	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	INVESCO US VALUE ADD FUND IV LP		04/28/2015		0	243,692	0	4,101,629	1.249
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	637,348	0	8,633,413	XXX
4499999. Total - Unaffiliated								100,507,461	19,889,026	0	245,407,877	XXX
4599999. Total - Affiliated								27,856,863	0	0	44,851,268	XXX
4699999 - Totals								128,364,325	19,889,026	0	290,259,146	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
360760-AA-3	FAI 93-2 AI	VARIOUS	US	RETURN OF CAPITAL	05/31/2018	06/25/2018	3,132	0	0	0	0	0	0	3,132	3,132	0	0	0	0
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							3,132	0	0	0	0	0	0	3,132	3,132	0	0	0	0
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/27/2017	06/30/2018	194,233	0	0	0	0	0	0	194,233	194,233	0	0	0	0
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							194,233	0	0	0	0	0	0	194,233	194,233	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE III	ATLANTA	GA	VARIOUS	10/25/2017	06/30/2018	5,668	0	0	0	0	0	0	5,668	0	(5,668)	0	(5,668)	0
000000-00-0	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/14/2016	06/30/2018	549,555	0	0	0	0	0	0	549,555	549,555	0	0	0	0
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/12/2017	06/06/2018	137,475	0	0	0	0	0	0	137,475	137,475	0	0	0	0
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2018	06/30/2018	296,265	0	0	0	0	0	0	296,265	296,265	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	RETURN OF CAPITAL	01/31/2018	06/30/2018	162,196	0	0	0	0	0	0	162,196	162,196	0	0	0	0
000000-00-0	PEAK ROCK CAP CREDIT FUND II	WILMINGTON	DE	RETURN OF CAPITAL	03/06/2018	05/31/2018	15,797	0	0	0	0	0	0	15,797	15,797	0	0	0	0
000000-00-0	CHATHAM ASSET PARTNERS HY FUND	WILMINGTON	DE	SALE	11/01/2016	05/08/2018	851,750	(531,750)	0	0	0	(531,750)	0	320,000	320,000	0	0	0	572,435
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2017	06/30/2018	369,604	0	0	0	0	0	0	369,604	369,604	0	0	0	0
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL	01/08/2016	06/30/2018	42,296	0	0	0	0	0	0	42,296	42,296	0	0	0	0
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	06/28/2018	349,140	0	0	0	0	0	0	349,140	349,140	0	0	0	0
000000-00-0	TA XII-A	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	06/27/2018	207,120	0	0	0	0	0	0	207,120	207,120	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	06/22/2018	394,996	0	0	0	0	0	0	394,996	394,996	0	0	0	0
000000-00-0	CHAMBERS ENERGY CAPITAL III	WILMINGTON	DE	RETURN OF CAPITAL	05/13/2016	06/01/2018	183,272	0	0	0	0	0	0	183,272	183,272	0	0	0	0
000000-00-0	COATUE QUALIFIED PARTNERS LP	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	06/30/2018	745,859	0	0	0	0	0	0	745,859	745,859	0	0	0	0
000000-00-0	SOLAR UNITRANCHE	WILMINGTON	DE	RETURN OF CAPITAL	11/20/2015	06/01/2018	76,375	0	0	0	0	0	0	76,375	76,375	0	0	0	0
000000-00-0	VISIUM BALANCED FUND	WILMINGTON	DE	RETURN OF CAPITAL	12/01/2015	06/30/2018	37,063	0	0	0	0	0	0	37,063	37,063	0	0	0	0
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI	WILMINGTON	DE	RETURN OF CAPITAL	08/14/2015	05/03/2018	264,219	0	0	0	0	0	0	264,219	264,219	0	0	0	0
000000-00-0	BLACKSTONE COMDTY FUND	NEW YORK	NY	SALE	11/01/2016	06/30/2018	240,917	0	0	0	0	0	0	240,917	240,917	0	0	0	0
000000-00-0	FIRST LIEN LOAN PROGRAM LLC	NEW YORK	NY	RETURN OF CAPITAL	02/13/2015	05/18/2018	185,000	0	0	0	0	0	0	185,000	185,000	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	03/26/2015	06/27/2018	10,861	0	0	0	0	0	0	10,861	10,861	0	0	0	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	RETURN OF CAPITAL	03/25/2015	05/31/2018	197,698	0	0	0	0	0	0	197,698	197,698	0	0	0	0
000000-00-0	THOMA BRAVO SPECIAL OPS FUND II-A LP	WILMINGTON	DE	RETURN OF CAPITAL	04/29/2015	06/08/2018	255,706	0	0	0	0	0	0	255,706	255,706	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	RETURN OF CAPITAL	05/16/2016	06/21/2018	190,942	0	0	0	0	0	0	190,942	190,942	0	0	0	0
000000-00-0	WATERFALL OLYMPIC OFFSHORE FUND	NEW YORK	NY	RETURN OF CAPITAL	07/01/2014	05/31/2018	736,097	0	0	0	0	0	0	736,097	736,097	0	0	0	0
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	RETURN OF CAPITAL	12/11/2014	06/04/2018	116,454	0	0	0	0	0	0	116,454	116,454	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	RETURN OF CAPITAL	12/19/2014	06/30/2018	802,241	0	0	0	0	0	0	802,241	802,241	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							7,424,567	(531,750)	0	0	0	(531,750)	0	6,892,817	6,887,149	(5,668)	0	(5,668)	572,435
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	RETURN OF CAPITAL	02/14/2008	05/24/2018	233,049	0	0	0	0	0	0	233,049	233,049	0	0	0	0
000000-00-0	DIRECTED SERVICES, LLC	WEST CHESTER	PA	SALE	12/01/2006	05/31/2018	48,384,230	2,163,383	0	0	0	2,163,383	0	0	50,693,356	0	145,742	145,742	0
000000-00-0	POMONA CAPITAL V, LP PRVT	WILMINGTON	DE	RETURN OF CAPITAL	12/14/2001	06/05/2018	95,491	0	0	0	0	0	0	95,491	95,491	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/15/2008	06/01/2018	4,766,363	0	0	0	0	0	0	4,766,363	4,766,363	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	RETURN OF CAPITAL	11/30/2011	06/01/2018	6,267	0	0	0	0	0	0	6,267	6,267	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	RETURN OF CAPITAL	01/10/2012	06/30/2018	629,091	0	0	0	0	0	0	629,091	629,091	0	0	0	0
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	06/30/2018	461,193	0	0	0	0	0	0	461,193	461,193	0	0	0	0
000000-00-0	POMONA CAPITAL VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	10/24/2012	05/31/2018	2,232,191	0	0	0	0	0	0	2,232,191	2,232,191	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							56,807,875	2,163,383	0	0	0	2,163,383	0	8,423,645	59,117,001	0	145,742	145,742	0
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	08/18/2015	06/11/2018	111,022	0	0	0	0	0	0	111,022	111,022	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							111,022	0	0	0	0	0	0	111,022	111,022	0	0	0	0
4499999. Total - Unaffiliated							7,732,954	(531,750)	0	0	0	(531,750)	0	7,201,204	7,195,536	(5,668)	0	(5,668)	572,435
4599999. Total - Affiliated							56,807,875	2,163,383	0	0	0	2,163,383	0	8,423,645	59,117,001	0	145,742	145,742	0
4699999 - Totals							64,540,829	1,631,633	0	0	0	1,631,633	0	15,624,849	66,312,537	(5,668)	145,742	140,074	572,435

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
486670-AQ-8	NK KAZMUNAYGAZ AO	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0	2FE
486670-AR-6	NK KAZMUNAYGAZ AO	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		1,625,000	1,625,000	0	2FE
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)	D	04/09/2018	DEUTSCHE BANK SECURITIES, INC.		1,194,828	1,200,000	0	2FE
74727P-AW-1	QATAR (STATE OF)	D	04/12/2018	DEUTSCHE BANK SECURITIES, INC.		1,986,440	2,000,000	0	1FE
74727P-AX-9	QATAR (STATE OF)	D	04/12/2018	DEUTSCHE BANK SECURITIES, INC.		3,687,901	3,700,000	0	1FE
760942-BD-3	URUGUAY (ORIENTAL REPUBLIC OF)	D	04/12/2018	HSBC SECURITIES (USA) INC.		987,130	1,000,000	0	2FE
80413T-AG-4	SAUDI INTERNATIONAL BOND	D	04/10/2018	CITIGROUP GLOBAL MARKETS INC		4,210,603	4,250,000	0	1FE
80413T-AH-2	SAUDI INTERNATIONAL BOND	D	04/10/2018	GOLDMAN SACHS & CO		6,463,080	6,500,000	0	1FE
80413T-AJ-8	SAUDI INTERNATIONAL BOND	D	04/10/2018	HSBC SECURITIES (USA) INC.		1,956,520	2,000,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						25,111,502	25,275,000	0	XXX
13080S-TQ-7	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		850,000	850,000	0	1FE
64972C-3W-1	NEW YORK N Y CITY HSG DEV CORP		06/13/2018	BANK OF AMERICA		2,500,000	2,500,000	0	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,350,000	3,350,000	0	XXX
31282Y-AC-3	FHSTR_103 B		04/27/2018	SALOMON BROTHERS INC.		1,089	0	81	1FE
31282Y-AE-9	FHLB_106-B B		04/27/2018	EOI CONVERSION		3,943	0	200	1FE
31282Y-AL-3	FHSTR_135 B		04/27/2018	SALOMON BROTHERS INC.		3,441	0	273	1FE
31282Y-AM-1	FHSTR_136 B		05/31/2018	TRANSFER FROM SCHEDULE BA		1,798	0	179	1FE
31282Y-AN-9	FHSTR_138 A		04/27/2018	EOI CONVERSION		2,606	0	127	1FE
31282Y-AR-0	FHSTR_140 B		04/27/2018	EOI CONVERSION		1,411	0	161	1FE
31282Y-AS-8	FHSTR_143 B		04/27/2018	BEAR, STERNS SECURITIES CORP		2,337	0	104	1FE
31282Y-CW-7	FHSTR_207 IO		06/15/2018	VARIOUS		88,208	0	1,822	1FE
31283E-AC-6	FHGS_3 IO		05/31/2018	TRANSFER FROM SCHEDULE BA		826	0	91	1FE
312903-D6-1	FHLMC_153 R		05/31/2018	DIRECT		38,898	63,040	252	1FE
312903-GE-1	FHLMC_110 R		05/31/2018	DIRECT		7,485	29,353	121	1FE
312903-JA-6	FHLMC_114 RS		05/31/2018	CITI GROUP		0	10,300	371	1FE
312903-R4-1	FHLMC_163 G		05/31/2018	SALOMON BROTHERS INC.		1,480	248	86	1FE
312903-TR-8	FHLMC_136 F		04/27/2018	EOI CONVERSION		666	126	30	1FE
312904-3F-0	FHLMC_1038 H		05/31/2018	DIRECT		23,692	20,437	234	1FE
312904-4J-1	FHLMC_1040 I		05/31/2018	DIRECT		13,939	11,772	191	1FE
312904-BH-7	FHLMC_183 I		05/31/2018	TRANSFER FROM SCHEDULE BA		19	4	2	1FE
312904-LH-6	FHLMC_1003 I		05/31/2018	DIRECT		9,124	7,562	115	1FE
312904-NJ-0	FHLMC_1007 I		05/31/2018	TRANSFER FROM SCHEDULE BA		325	44	43	1FE
312904-PG-4	FHLMC_1009 E		05/31/2018	DIRECT		4,052	3,447	44	1FE
312904-PS-8	FHLMC_1011 G		05/31/2018	DIRECT		7,379	5,872	108	1FE
312904-RT-4	FHLMC_1014 G		04/27/2018	NOMURA		1,570	240	172	1FE
312904-W9-2	FHLMC_1035 L		05/31/2018	NOMURA SECURITIES INTERNATIONAL		164	24	14	1FE
312905-5J-7	FHLMC_1095 E		05/31/2018	DIRECT		1,655	387	105	1FE
312905-DR-0	FHLMC_1050 I		05/31/2018	TRANSFER FROM SCHEDULE BA		1,604	178	150	1FE
312905-L4-2	FHLMC_1078 H		04/27/2018	EOI CONVERSION		2,136	528	198	1FE
312905-MF-6	FHLMC_1059 IA		04/27/2018	NOMURA		2,815	680	180	1FE
312905-SW-3	FHLMC_1071 S		05/31/2018	DIRECT		1,426	1,307	16	1FE
312906-7A-2	FHLMC_1146 F		05/31/2018	DIRECT		9,495	7,340	104	1FE
312906-U2-4	FHLMC_1131 F		05/31/2018	DIRECT		9,140	7,194	118	1FE
312906-XX-3	FHLMC_1126 M		05/31/2018	TRANSFER FROM SCHEDULE BA		2,028	181	152	1FE
312907-5H-7	FHLMC_1190 J		05/31/2018	TRANSFER FROM SCHEDULE BA		1,405	99	98	1FE
312907-6X-1	FHLMC_1189 H		05/31/2018	DIRECT		6,508	6,147	27	1FE
312907-NU-8	FHLMC_1160 F		05/31/2018	DIRECT		22,725	17,496	249	1FE
312907-PB-8	FHLMC_1159 E		05/31/2018	DIRECT		5,948	6,154	49	1FE
312909-E2-6	FHLMC_1256 E		05/31/2018	SALOMON BROTHERS INC.		2,198	249	101	1FE
312909-FV-1	FHLMC_1248 BC		05/31/2018	TRANSFER FROM SCHEDULE BA		846	59	32	1FE
312909-GB-4	FREDDIE MAC FHLMC_1248 IOETTE		05/31/2018	DIRECT		765	11	35	1FE
312909-PF-5	FHLMC_1249 B		05/31/2018	DIRECT		5,482	5,704	43	1FE
312910-3T-7	FHLMC_1311 LB		05/31/2018	NOMURA SECURITIES INTERNATIONAL		17,292	1,139	980	1FE
312910-H5-4	FHLMC_1315 SA		05/31/2018	TRANSFER FROM SCHEDULE BA		8,135	65	249	1FE
312910-H9-6	FHLMC_1315 W		05/31/2018	TRANSFER FROM SCHEDULE BA		4,426	426	239	1FE
312910-KL-5	FHLMC_1294 E		05/31/2018	NOMURA SECURITIES INTERNATIONAL		101	10	9	1FE
312911-L7-3	FHLMC_1372 E		05/31/2018	TRANSFER FROM SCHEDULE BA		2,834	0	162	1FE
312912-ML-9	FHLMC_1395 S		05/31/2018	SALOMON SMITH BARNEY		36,025	0	1,116	1FE
31325U-P8-3	FHSTR_304		05/31/2018	BARCLAYS CAPITAL INC		835,948	0	18,023	1FE
3132HT-6G-6	FHSTR_327		05/31/2018	MIZUHO SECURITIES USA INC		1,890,658	2,378,815	0	1FE
3132HT-M9-4	FHSTR_308		06/15/2018	CITIGROUP GLOBAL MARKETS INC		5,832,945	7,558,486	0	1FE
313399-A9-8	FHLMC_2344 PS		05/31/2018	UBS		255,614	0	3,660	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31339G-C3-3	FHLMC_2369 SU		04/27/2018	BEAR, STERNS SECURITIES CORP		52,240	0	687	1FE
31339L-JE-1	FHLMC_2396 SM		05/31/2018	GOLDMAN SACHS		28,561	0	519	1FE
31339M-LE-6	FHLMC_2408 SM		04/27/2018	GOLDMAN SACHS CO		232,375	0	3,086	1FE
31339W-YT-7	FHLMC_2439 XI		05/31/2018	NATIONSBANK		72,269	0	1,758	1FE
3133T1-FW-7	FHLMC_1599 S		05/31/2018	BEAR STERNS		152,761	132,043	838	1FE
3133T1-WK-4	FHLMC_1591 SJ		05/31/2018	TRANSFER FROM SCHEDULE BA		6,856	0	177	1FE
3133T2-JH-4	FHLMC_24 SY		04/27/2018	EOI CONVERSION		40,513	0	121	1FE
3133T2-RK-8	FHLMC_1609 ID		04/27/2018	SALOMON SMITH BARNEY		253,424	264,137	0	1FE
3133T4-3G-9	FHLMC_1715 SB		05/31/2018	TRANSFER FROM SCHEDULE BA		144,152	105,979	2,030	1FE
3133T4-K7-0	FHLMC_1699 SD		05/31/2018	LEHMAN BROTHERS		69,133	0	1,714	1FE
3133T4-YG-5	FHLMC_1689 FI		04/27/2018	SALOMON SMITH BARNEY		47,120	37,535	188	1FE
3133T6-Q5-3	FHLMC_1826 SB		05/31/2018	TRANSFER FROM SCHEDULE BA		944	0	47	1FE
3133T8-AD-9	FHLMC_1908 SB		05/31/2018	TRANSFER FROM SCHEDULE BA		69,582	0	3,192	1FE
3133T9-5A-9	FHLMC_1932 U		04/27/2018	TRANSFER FROM SCHEDULE BA		17,908	19,990	108	1FE
3133TA-AV-4	FHLMC_210 TA		05/31/2018	NOMURA SECURITIES INTERNATIONAL		244	0	18	1FE
3133TB-HC-7	FHLMC_98 CF		04/27/2018	EOI CONVERSION		4,006	0	124	1FE
3133TC-E6-1	FHLMC_2013 SC		05/31/2018	DIRECT		13,838	0	629	1FE
3133TC-YS-1	FHLMC_2030 S		05/31/2018	BEAR, STERNS SECURITIES CORP		48,386	0	963	1FE
3133TP-EH-8	FHLMC_2242 SG		06/15/2018	VARIOUS		9,828	0	322	1FE
3133TP-L5-6	FHLMC_2245 VB		04/27/2018	SALOMON SMITH BARNEY		35,397	0	1,529	1FE
3133TQ-B3-0	FHLMC_2259 S		04/27/2018	GOLDMAN SACHS CO		39,372	0	488	1FE
3133TR-S7-1	FHLMC_2295 SE		05/31/2018	GOLDMAN SACHS		15,183	0	251	1FE
3133TS-BJ-1	FHLMC_2293 SM		05/31/2018	GOLDMAN SACHS		239	0	18	1FE
3133TT-TN-1	FHLMC_2330 PS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		126,841	101,979	221	1FE
3133TU-F5-2	FHLMC_2323 UD		05/31/2018	SALOMON SMITH BARNEY		238,723	0	4,965	1FE
31340Y-7Y-9	FHLMC_98 R		05/31/2018	DIRECT		0	10,000	49	1FE
31358E-2K-7	FNMA_90-103 O		05/31/2018	NOMURA SECURITIES INTERNATIONAL		173	22	18	1FE
31358E-CG-5	FNMA_90-48 N		04/27/2018	EOI CONVERSION		395	60	38	1FE
31358E-DT-6	FNMA_90-53 R		05/31/2018	TRANSFER FROM SCHEDULE BA		14,752	51,003	383	1FE
31358E-H8-8	FNMA_90-91 H		05/31/2018	MORGAN STANLEY & CO. INC.		636	103	75	1FE
31358E-PL-0	FNMA_90-68 K		05/31/2018	TRANSFER FROM SCHEDULE BA		148	86	20	1FE
31358E-RC-8	FNMA_90-72 C		05/31/2018	TRANSFER FROM SCHEDULE BA		354	51	43	1FE
31358E-TT-9	FNMA_90-78 R		05/31/2018	TRANSFER FROM SCHEDULE BA		3,096	18,444	138	1FE
31358E-TW-2	FNMA_90-76 IOETTE		05/31/2018	DIRECT		116	18	15	1FE
31358E-TX-0	FNMA_90-76 N		05/31/2018	TRANSFER FROM SCHEDULE BA		290	46	37	1FE
31358E-VD-1	FNMA_90-82 M		05/31/2018	TRANSFER FROM SCHEDULE BA		710	107	90	1FE
31358F-AW-9	FNMA_90-105 K		04/27/2018	NOMURA		2,879	400	273	1FE
31358F-B7-3	FNMA_91-8 J		05/31/2018	TRANSFER FROM SCHEDULE BA		1,431	141	118	1FE
31358F-EA-3	FNMA_90-122 S		05/31/2018	TRANSFER FROM SCHEDULE BA		9,813	7,275	50	1FE
31358F-EY-1	FNMA_90-123 N		05/31/2018	TRANSFER FROM SCHEDULE BA		792	113	75	1FE
31358F-F7-9	FNMA_91-10 K		04/27/2018	BEAR, STERNS SECURITIES CORP		1,350	211	87	1FE
31358F-NF-2	FNMA_90-132 HD		05/31/2018	NOMURA SECURITIES INTERNATIONAL		2,125	539	164	1FE
31358F-NG-0	FNMA_90-132 J		05/31/2018	TRANSFER FROM SCHEDULE BA		635	116	53	1FE
31358F-V5-5	FNMA_91-17 H		04/27/2018	NOMURA		1,788	184	134	1FE
31358F-VF-3	FNMA_91-1 L		05/31/2018	SALOMON BROTHERS INC.		338	38	35	1FE
31358G-3B-1	FNMA_G-15 SA		05/31/2018	TRANSFER FROM SCHEDULE BA		3,160	509	79	1FE
31358G-G2-7	FNMA_91-59 LC		05/31/2018	TRANSFER FROM SCHEDULE BA		3,792	340	285	1FE
31358G-JS-7	FNMA_91-35 K		05/31/2018	TRANSFER FROM SCHEDULE BA		670	151	55	1FE
31358G-L7-0	FNMA_91-61 J		05/31/2018	NOMURA SECURITIES INTERNATIONAL		552	55	46	1FE
31358G-MB-0	FNMA_91-40 K		05/31/2018	TRANSFER FROM SCHEDULE BA		990	164	79	1FE
31358G-R8-2	FNMA_91-57 N		05/31/2018	TRANSFER FROM SCHEDULE BA		191	19	17	1FE
31358G-UK-1	FNMA_91-46 S		05/31/2018	TRANSFER FROM SCHEDULE BA		4,333	239	83	1FE
31358G-Y6-8	FNMA_91-56 NB		05/31/2018	TRANSFER FROM SCHEDULE BA		873	212	72	1FE
31358H-3N-3	FNMA_91-96 L		05/31/2018	NOMURA SECURITIES INTERNATIONAL		816	122	53	1FE
31358H-6C-4	FNMA_91-103 M		05/31/2018	TRANSFER FROM SCHEDULE BA		35	11	6	1FE
31358H-A3-9	FNMA_G-23 SB		05/31/2018	TRANSFER FROM SCHEDULE BA		78	15	3	1FE
31358H-AX-3	FNMA_91-67 M		04/27/2018	LEHMAN BROTHERS		1,367	131	95	1FE
31358H-E5-0	FNMA_91-97 KA		05/31/2018	TRANSFER FROM SCHEDULE BA		547	50	42	1FE
31358H-KB-0	FNMA_91-77 PL		04/27/2018	EOI CONVERSION		1,591	139	116	1FE
31358H-S3-0	FNMA_91-102 G		05/31/2018	NOMURA SECURITIES INTERNATIONAL		458	39	33	1FE
31358H-U4-5	FNMA_91-105 K		04/27/2018	EOI CONVERSION		1,734	139	112	1FE
31358H-Y7-4	FNMA_91-107 Q		05/31/2018	TRANSFER FROM SCHEDULE BA		486	46	39	1FE

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

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31358H-Z4-0	FNMA_91-109 J		05/31/2018	TRANSFER FROM SCHEDULE BA		115	12	10	1FE
31358H-ZZ-1	FNMA_G-23 S		05/31/2018	TRANSFER FROM SCHEDULE BA		543	103	18	1FE
31358J-2J-9	FNMA_91-141 PJ		05/31/2018	SALOMON BROTHERS INC.		660	61	51	1FE
31358J-BV-2	FNMA_G-26 S		05/31/2018	TRANSFER FROM SCHEDULE BA		2,762	338	53	1FE
31358J-GY-1	FNMA_91-123 Q		05/31/2018	NOMURA SECURITIES INTERNATIONAL		594	50	42	1FE
31358J-NM-9	FNMA_91-108 V		05/31/2018	VARIOUS		1,453	125	94	1FE
31358J-P5-4	FNMA_91-143 G		05/31/2018	TRANSFER FROM SCHEDULE BA		991	100	85	1FE
31358K-DF-2	FNMA_91-151 C		05/31/2018	TRANSFER FROM SCHEDULE BA		10,115	10,600	0	1FE
31358K-DL-9	FNMA_91-151 SQ		05/31/2018	TRANSFER FROM SCHEDULE BA		4,624	111	60	1FE
31358K-H4-3	FNMA_91-162 V		05/31/2018	TRANSFER FROM SCHEDULE BA		428	32	30	1FE
31358K-P2-8	FNMA_91-160 PM		04/27/2018	EOI CONVERSION		909	69	51	1FE
31358K-TY-4	FNMA_G-39 VA		05/31/2018	TRANSFER FROM SCHEDULE BA		1,692	192	162	1FE
31358L-CA-2	FNMA_92-11 G		05/31/2018	TRANSFER FROM SCHEDULE BA		811	60	51	1FE
31358L-JX-5	FNMA_92-6 K		04/27/2018	EOI CONVERSION		1,191	91	62	1FE
31358L-MU-7	FNMA_G92-8 L		05/31/2018	BEAR STEARNS & CO		757	100	74	1FE
31358L-XP-6	FNMA_G92-16 SQ		05/31/2018	MORGAN STANLEY & CO. INC.		1,963	19	15	1FE
31358L-ZA-7	FNMA_G92-11 SC		05/31/2018	MORGAN STANLEY & CO. INC.		3,165	282	44	1FE
31358M-2B-9	FNMA_92-73 SQ		06/15/2018	VARIOUS		13,452	144	403	1FE
31358M-2Y-9	FNMA_G92-25 SD		04/27/2018	EOI CONVERSION		11,328	9,970	12	1FE
31358M-M3-5	FNMA_92-69 S		04/27/2018	EOI CONVERSION		1,467	94	5	1FE
31358M-XA-7	FNMA_92-49 M		04/27/2018	EOI CONVERSION		4,107	256	208	1FE
31358N-P7-1	FNMA_92-112 JC		04/27/2018	EOI CONVERSION		7,533	505	360	1FE
31358P-RG-4	FNMA_G92-50 S		05/31/2018	NOMURA SECURITIES INTERNATIONAL		320	0	5	1FE
31358Q-5S-0	FNMA_92-180 MA		04/27/2018	EOI CONVERSION		5,842	432	271	1FE
31358Q-AT-2	FNMA_92-161 SA		05/31/2018	TRANSFER FROM SCHEDULE BA		73,220	58,449	207	1FE
31358Q-BA-2	FNMA_92-167 C		05/31/2018	TRANSFER FROM SCHEDULE BA		4,764	4,863	0	1FE
31358R-YU-1	FNMA_G92-65 LD		06/15/2018	VARIOUS		4,013	358	175	1FE
31358S-HM-6	FNMA_00-28 SD		05/31/2018	GREENWICH CAPITAL MARKETS INC.		35,807	0	150	1FE
31358S-N4-9	FNMA_00-46 VB		04/27/2018	SALOMON SMITH BARNEY		25,261	0	71	1FE
31359H-YD-0	FNMA_94-42 SE		05/31/2018	TRANSFER FROM SCHEDULE BA		78,541	61,599	1,023	1FE
31359K-AN-7	FNMA_96-14 SJ		04/27/2018	EOI CONVERSION		57,491	0	2,021	1FE
31359P-K8-8	FNMA_G97-4 SA		05/31/2018	PAINE WEBBER		106,026	0	1,604	1FE
31359P-QU-3	FNMA_97-33 K		04/27/2018	EOI CONVERSION		20,135	0	989	1FE
31359P-WY-8	FNMA_97-34 SB		05/31/2018	BEAR STEARNS & CO		23,010	0	198	1FE
31359Q-FP-4	FNMA_97-50 SQ		05/31/2018	VARIOUS		44,945	0	271	1FE
31359Q-FQ-2	FNMA_97-50 SC		04/27/2018	EOI CONVERSION		8,156	0	24	1FE
31359Q-NY-6	FNMA_97-61 PK		04/27/2018	EOI CONVERSION		23,779	0	625	1FE
31359Q-UU-6	FNMA_97-56 QG		05/31/2018	DIRECT		4,187	0	121	1FE
31359S-BA-7	FNMA_01-8 SD		05/31/2018	GOLDMAN SACHS CO		13,751	0	400	1FE
31359S-MU-1	FNMA_01-5 SG		04/27/2018	GOLDMAN SACHS CO		65,844	0	1,237	1FE
31359T-7E-2	FNMA_98-M5 X		04/27/2018	EOI CONVERSION		176	0	385	1FE
31359V-F5-7	FNMA_99-22 IO		04/27/2018	EOI CONVERSION		1,864	0	148	1FE
31359V-F7-3	FNMA_99-22 B		04/27/2018	EOI CONVERSION		1,793	0	159	1FE
31359V-F9-9	FNMA_99-22 SI		05/31/2018	TRANSFER FROM SCHEDULE BA		22,991	0	253	1FE
31359V-LN-1	FNMA_99-7 S		04/27/2018	EOI CONVERSION		4,697	0	28	1FE
31359V-QM-8	FNMA_99-6 SE		04/27/2018	LEHMAN BROTHERS		60,605	0	1,030	1FE
31359W-2Y-6	FNMA_99-51 S		05/31/2018	GOLDMAN SACHS CO		53,611	0	1,173	1FE
31359X-6C-8	FNMA_00-18 SC		05/31/2018	SALOMON SMITH BARNEY		116,106	0	1,115	1FE
31359X-7D-5	FNMA_00-23 SB		05/31/2018	COHEN & COMPANY SECURITIES, LLC		140,597	0	811	1FE
313603-7H-9	FNMA_90-47 M		04/27/2018	BEAR, STERNS SECURITIES CORP		257	41	30	1FE
313603-WN-8	FNMA_90-12 H		05/31/2018	TRANSFER FROM SCHEDULE BA		287	45	41	1FE
31364H-K6-3	FNSTR_268 2		05/31/2018	VARIOUS		21,043	0	1,384	1FE
31364H-LF-2	FNSTR_111 2		04/27/2018	SALOMON BROTHERS INC.		2,735	0	152	1FE
31364H-MB-0	FNSTR_121 2		04/27/2018	EOI CONVERSION		4,938	0	384	1FE
31364H-N4-5	FNSTR_279 2		04/27/2018	NATIONSBANK		31,013	0	997	1FE
31364H-NB-9	FNSTR_133 2		04/27/2018	SLD B RECAPTURE		3,062	0	220	1FE
31364H-NF-0	FNSTR_135 2		04/27/2018	SALOMON BROTHERS INC.		2,125	0	160	1FE
31364H-P4-3	FNSTR_283 2		04/27/2018	EOI CONVERSION		18,808	0	1,480	1FE
31364H-R8-2	FNSTR_293 2		04/27/2018	SALOMON SMITH BARNEY		4,540	0	154	1FE
31364H-UU-9	FNSTR_209 2		05/31/2018	TRANSFER FROM SCHEDULE BA		72	0	29	1FE
3136A0-J7-3	FNMA_11-86		05/31/2018	CITIGROUP GLOBAL MARKETS INC		2,163,918	0	11,474	1FE
3136A1-AU-9	FNMA_11-102A		05/31/2018	UBS SECURITIES LLC		710,656	0	3,420	1FE

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3136A3-C9-0	FNMA_12-9		04/27/2018	HFD NOMURA SECURITIES INC		2,597,955	0	4,092	1FE
3136A4-PY-9	FNMA_12-16		06/12/2018	NATIONAL ALLIANCE CAPITAL MANAGEMENT		37,240	0	629	1FE
3136A5-BU-9	FNMA_12-40		05/31/2018	HFD NOMURA SECURITIES INC		466,769	0	16,158	1FE
3136A5-UN-4	FNMA_12-30		06/15/2018	CITIGROUP GLOBAL MARKETS INC		728,007	0	15,154	1FE
3136A7-AK-8	FNMA_12-68		06/15/2018	CITIGROUP GLOBAL MARKETS INC		784,155	0	23,880	1FE
3136A8-HQ-6	FNMA_12-93		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		1,397,042	0	5,943	1FE
3136A9-FK-9	FNMA_12-111		06/01/2018	CAPITALIZED INTEREST		13,550	13,561	0	1FE
3136A9-VH-8	FNMA_12-128		05/31/2018	NATIONAL ALLIANCE CAPITAL MANAGEMENT		318,898	433,998	148	1FE
3136AA-UP-8	FNMA_12-134		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		4,980,930	0	20,599	1FE
3136AA-YK-5	FNMA_12-133		05/31/2018	GOLDMAN SACHS & CO		3,257,800	0	13,550	1FE
3136AB-4J-9	FNMA_13-2		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,260,368	0	23,336	1FE
3136AC-JE-2	FNMA_13-17		05/31/2018	BANK OF AMERICA SECURITIES LLC		1,208,542	0	4,596	1FE
3136AD-AW-9	FNMA_13-23		05/31/2018	J.P. MORGAN SECURITIES, INC.		3,641,072	0	14,290	1FE
3136AD-W7-0	FNMA_13-43		05/31/2018	CITIGROUP GLOBAL MARKETS INC		3,066,537	0	14,864	1FE
3136AG-EK-4	FNMA_13-98		05/31/2018	BARCLAYS CAPITAL INC		1,948,799	2,456,422	0	1FE
3136AH-ZM-5	FNMA_13-130		05/31/2018	DEUTSCHE BANK SECURITIES, INC.		907,463	0	4,570	1FE
3136AJ-CB-0	FNMA_14-2		05/31/2018	J.P. MORGAN SECURITIES, INC.		1,181,718	0	6,418	1FE
3136AJ-ZD-1	FNMA_14-15		05/31/2018	GOLDMAN SACHS & CO		1,776,867	2,264,032	0	1FE
3136AL-2Q-3	FNMA_14-84		05/31/2018	PERFORMANCE TRUST CAPITAL PARTNERS		3,243,725	0	16,753	1FE
3136AL-FG-1	FNMA_14-66		06/01/2018	CAPITALIZED INTEREST		78,718	78,718	0	1FE
3136AM-KT-5	FANNIE MAE FNMA_14-87 MS		05/31/2018	MORGAN STANLEY & CO. INC.		2,940,884	0	15,232	1FE
3136AN-MD-6	FNMA_15-25		05/31/2018	CITIGROUP GLOBAL MARKETS INC		3,193,847	0	17,174	1FE
3136AN-WU-7	FNMA_15-27		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,687,356	0	10,189	1FE
3136AP-6K-3	FNMA_15-66		04/27/2018	HFD NOMURA SECURITIES INC		2,068,310	0	3,677	1FE
3136AQ-GD-6	FNMA_15-77		05/31/2018	GOLDMAN SACHS & CO		3,663,807	0	12,209	1FE
3136AQ-WF-3	FNMA_15-87		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		2,061,345	0	10,850	1FE
3136AR-BD-9	FNMA_16-2		05/31/2018	BANK OF AMERICA SECURITIES LLC		839,250	0	4,420	1FE
3136AR-MA-3	FNMA_16-7		05/31/2018	BANK OF AMERICA SECURITIES LLC		9,780,781	0	22,443	1FE
3136AS-UC-8	FNMA_16-32		04/27/2018	BANK OF AMERICA SECURITIES LLC		6,207,476	0	11,219	1FE
3136AS-V2-9	FNMA_16-42		05/31/2018	BANK OF AMERICA SECURITIES LLC		4,559,174	0	16,577	1FE
3136AU-AT-8	FNMA_16-82		04/27/2018	BANK OF AMERICA SECURITIES LLC		8,036,809	0	13,131	1FE
3136AU-HU-8	FNMA_16-79		04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		10,621,683	0	17,318	1FE
3136AW-6F-9	FNMA_17-48		05/31/2018	MORGAN STANLEY & CO. INC.		3,985,818	0	17,645	1FE
3136B1-L9-3	FNMA_18-27		03/22/2018	MORGAN STANLEY & CO. INC.		31,237,500	0	90,137	1FE
3136B1-N4-2	FNMA_18-28		03/20/2018	CITIGROUP GLOBAL MARKETS INC		8,306,326	0	36,707	1FE
3136B2-CG-5	FNMA_18-39		05/16/2018	MORGAN STANLEY & CO. INC.		1,480,496	0	8,313	1FE
3136FC-C5-3	FNSTR_366 23		05/31/2018	BANK OF AMERICA		6,161	0	588	1FE
3136FC-M4-5	FNSTR_369 9		04/27/2018	COUNTRYWIDE SECURITIES		29,848	0	525	1FE
3136FC-ZJ-8	FNSTR_365 9		04/27/2018	COUNTRYWIDE SECURITIES		19,416	0	347	1FE
3136FC-ZL-3	FNMA_365 11		04/27/2018	BEAR STEARNS		352,536	0	6,602	1FE
3136FC-ZZ-2	FNSTR_366 3		05/31/2018	BANK OF AMERICA		42,325	0	1,043	1FE
3136FL-EY-8	FNSTR_409		05/31/2018	DEUTSCHE BANK SECURITIES, INC.		1,802,735	0	54,852	1FE
3136FL-FB-7	FNS_409		05/31/2018	MORGAN STANLEY & CO. INC.		645,809	0	21,885	1FE
3137A0-XK-6	FHLMC_3714		06/01/2018	CAPITALIZED INTEREST		55,562	55,562	0	1FE
3137A2-3U-3	FHLMC_3745		04/27/2018	DEUTSCHE BANK SECURITIES, INC.		19,077	0	3,449	1FE
3137A2-AG-6	FHLMC_3745		06/01/2018	CAPITALIZED INTEREST		33,730	33,730	0	1FE
3137A4-U9-6	FHLMC_3780		04/01/2018	CAPITALIZED INTEREST		21,373	21,373	0	1FE
3137AA-EU-3	FHLMC_3869		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,117,267	0	17,751	1FE
3137AA-QG-1	FHLMC_3862		05/31/2018	J.P. MORGAN SECURITIES, INC.		1,373,524	0	18,603	1FE
3137AB-AT-8	FHLMC_3852 SL		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,937,953	1,992,031	1,211	1FE
3137AF-QU-9	FHLMC_3919		06/15/2018	CITIGROUP GLOBAL MARKETS INC		2,394,118	0	9,573	1FE
3137AF-SY-9	FHLMC_3919		04/01/2018	CAPITALIZED INTEREST		28,756	28,756	0	1FE
3137AH-5B-0	FHLMC_3936		05/31/2018	PRINCERIDGE GROUP LLC		496,018	0	15,144	1FE
3137AH-U3-0	FHLMC_3951		05/31/2018	J.P. MORGAN SECURITIES, INC.		400,768	0	10,183	1FE
3137AH-YC-6	FHLMC_3954		04/18/2018	BANK OF AMERICA SECURITIES LLC		1,154,272	0	7,573	1FE
3137AL-WU-9	FHLMC_3996		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		1,741,498	0	27,393	1FE
3137AM-QL-4	FHLMC_4012		05/31/2018	MORGAN STANLEY & CO. INC.		3,725,073	0	39,040	1FE
3137AP-BY-5	FHLMC_4028		04/27/2018	DEUTSCHE BANK SECURITIES, INC.		544,697	0	20,303	1FE
3137AQ-SS-8	FHLMC_4047		04/18/2018	J.P. MORGAN SECURITIES, INC.		1,473,229	0	13,711	1FE
3137AR-SP-2	FHLMC_4080		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		1,578,913	0	18,291	1FE
3137AS-FB-5	FHLMC_4076		04/27/2018	SEAPORT GROUP		735,833	0	12,889	1FE
3137B0-GA-6	FHLMC_4174		05/31/2018	BARCLAYS CAPITAL INC		372,452	0	7,908	1FE

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3137B2-3C-2	FHLMC_4211		05/31/2018	CANTOR FITZGERALD		1,952,659	0	39,080	1FE
3137B6-CY-5	FHLMC_4272		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		3,567,018	0	48,804	1FE
3137BB-2P-4	FHLMC_4338		06/01/2018	CAPITALIZED INTEREST		33,873	33,873	0	1FE
3137BB-R8-5	FHLMC_4347		05/31/2018	GOLDMAN SACHS & CO		5,151,801	0	59,490	1FE
3137BE-JS-4	FHLMC_4400		04/13/2018	PERFORMANCE TRUST CAPITAL PARTNERS		13,460,952	0	35,626	1FE
3137BG-VR-7	FHLMC_4453		06/01/2018	CAPITALIZED INTEREST		50,792	50,792	0	1FE
3137BN-3A-0	FHLMC_4550		05/31/2018	BANK OF AMERICA SECURITIES LLC		3,284,710	0	34,214	1FE
3137BR-BG-9	FHLMC_4608		05/31/2018	VARIOUS		12,398,989	0	179,967	1FE
3137BW-5X-8	FHLMC_4669		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		3,789,037	0	55,245	1FE
3137BW-RG-1	FHLMC_4664		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		3,526,746	0	36,925	1FE
3137BX-SJ-2	FHLMC_4685		05/10/2018	BNP PARIBAS SECURITIES CORP		2,200,365	0	0	1FE
3137FC-ZC-1	FHLMC_4748		04/17/2018	MIZUHO SECURITIES USA INC		1,662,089	0	6,078	1FE
3137GA-N7-8	FHLMC_3746 SA		05/31/2018	AMHERST SECURITIES GROUP, L.P.		483,186	0	6,718	1FE
3138WG-AC-8	FNMA 30YR		06/26/2018	BANK OF OKLAHOMA FINANCIAL SECURITIES		21,201	21,317	54	1FE
31392O-QK-9	FNMA_01-38 SA		04/27/2018	SALOMON SMITH BARNEY		35,744	0	89	1FE
31392O-ZJ-2	FNMA_01-46 S		05/31/2018	GOLDMAN SACHS CO		131,827	0	2,075	1FE
31392I-A9-9	FNMA_01-59 S		04/27/2018	GOLDMAN SACHS CO		149,824	0	275	1FE
31392I-JE-9	FNMA_01-57 S		04/27/2018	GOLDMAN SACHS CO		40,874	0	73	1FE
31392A-DM-7	FNMA_01-62 SC		04/27/2018	NATIONSBANK		66,119	0	119	1FE
31392A-NC-8	FNMA_01-50 SQ		04/27/2018	BEAR, STERNS SECURITIES CORP		41,724	0	75	1FE
31392A-VG-0	FNMA_01-63 SA		04/27/2018	GREENWICH CAPITAL MARKETS INC.		54,405	0	452	1FE
31392B-5X-0	FNMA_02-10 SE		04/27/2018	BEAR, STERNS SECURITIES CORP		53,092	0	100	1FE
31392B-6S-0	FNMA_02-10 QT		06/15/2018	CITIGROUP GLOBAL MARKETS INC		656,691	524,068	4,957	1FE
31392B-JJ-6	FNMA_01-72 SW		05/31/2018	GOLDMAN SACHS CO		115,643	87,994	209	1FE
31392B-ND-4	FNMA_01-81 SX		05/31/2018	GOLDMAN SACHS CO		17,678	0	417	1FE
31392B-SY-3	FNMA_02-5 S		05/31/2018	GOLDMAN SACHS CO		112,728	0	963	1FE
31392B-TQ-9	FNMA_02-5 SA		04/27/2018	GOLDMAN SACHS CO		55,687	0	120	1FE
31392B-WA-0	FNMA_02-1 SC		04/27/2018	SALOMON SMITH BARNEY		52,866	0	100	1FE
31392C-N2-6	FNMA_02-34 SA		05/31/2018	BEAR, STERNS SECURITIES CORP		77,190	0	1,085	1FE
31392C-Q4-9	FNMA_02-34 SE		05/31/2018	SALOMON SMITH BARNEY		243,599	0	3,413	1FE
31392D-AQ-5	FNMA_02-28 SB		05/31/2018	GOLDMAN SACHS CO		40,306	0	360	1FE
31392D-QF-2	FNMA_02-39 ST		05/31/2018	GOLDMAN SACHS CO		24,770	0	418	1FE
31392D-SC-7	FNMA_02-44 SJ		04/27/2018	GOLDMAN SACHS CO		91,577	0	167	1FE
31392D-VZ-2	FNMA_02-47 NS		04/27/2018	GOLDMAN SACHS CO		115,388	0	210	1FE
31392D-WZ-1	FNMA_02-51 SM		04/27/2018	GOLDMAN SACHS CO		136,062	0	245	1FE
31392E-P9-5	FNMA_02-64 SH		05/31/2018	GOLDMAN SACHS CO		55,815	0	351	1FE
31392H-T9-4	FNMA_03-8 SJ		05/31/2018	GOLDMAN SACHS CO		76,638	0	556	1FE
31392P-HX-6	FHLMC_2459 SP		04/27/2018	GOLDMAN SACHS CO		67,580	0	726	1FE
31392R-DC-2	FHLMC_2469 SH		05/31/2018	CITI GROUP		127,997	0	2,476	1FE
31392U-L3-6	FHLMC_2504 SM		05/31/2018	BANK OF AMERICA		77,323	0	1,340	1FE
31392X-Y7-7	FHLMC_2524 SQ		05/31/2018	CITI GROUP		5,051	0	363	1FE
31393J-BT-4	FHLMC_2551 SD		04/27/2018	GOLDMAN SACHS CO		258,659	0	2,748	1FE
31393U-3C-5	FNMA_04-2 SW		05/31/2018	PAINE WEBBER		184,482	0	1,161	1FE
31393U-CE-1	FNMA_03-126 IC		05/31/2018	SALOMON SMITH BARNEY		13,330	0	55	1FE
31393X-YR-2	FNMA_04-17 BS		05/31/2018	BEAR STEARNS		788,362	0	4,790	1FE
31393Y-DC-6	FNMA_04-38 SU		06/15/2018	CITIGROUP GLOBAL MARKETS INC		16,633	16,611	154	1FE
31393Y-T7-0	FNMA_04-46 QT		05/31/2018	SALOMON SMITH BARNEY		165,122	0	811	1FE
31394A-2W-5	FNMA_04-73 TI		04/27/2018	BANK OF AMERICA		229,427	0	4,236	1FE
31394A-4U-7	FNMA_04-70 XJ		04/27/2018	UBS		136,277	0	2,490	1FE
31394A-CY-0	FNMA_04-52 PS		05/31/2018	UBS		2,883	0	217	1FE
31394A-E4-4	FNMA_04-69 IP		05/31/2018	BEAR STEARNS		232,374	0	4,173	1FE
31394A-J7-2	FNMA_04-66 XA		05/31/2018	UBS		187,852	0	3,414	1FE
31394A-NQ-5	FNMA_04-63 TI		05/31/2018	BEAR, STERNS SECURITIES CORP		132,470	0	2,363	1FE
31394A-NR-3	FNMA_04-63 BI		05/31/2018	BEAR, STERNS SECURITIES CORP		456,257	0	8,934	1FE
31394A-TB-2	FNMA_04-61 SW		05/31/2018	UBS		301,867	0	2,107	1FE
31394A-TD-8	FNMA_04-61 GS		05/31/2018	PAINE WEBBER		195,490	0	1,575	1FE
31394A-ZQ-2	FNMA_04-71 TI		05/31/2018	BANK OF AMERICA		145,095	0	2,591	1FE
31394A-ZS-8	FNMA_04-71 UI		05/31/2018	BANK OF AMERICA		172,580	0	3,215	1FE
31394B-H4-9	FNMA_04-100 SB		05/31/2018	COUNTRYWIDE SECURITIES		481,316	0	2,316	1FE
31394E-KU-1	FNMA_05-66 SX		04/27/2018	CREDIT SUISSE FIRST BOSTON		304,461	0	699	1FE
31394E-TM-0	FNMA_05-59 SW		05/31/2018	CITI GROUP		1,625,731	0	8,875	1FE
31394E-WY-0	FNMA_05-72 AS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		267,024	0	6,291	1FE

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31394F-CG-8	FNMA_05-76 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		895,274	775,035	9,454	1FE
31394F-DH-5	FNMA_05-74		05/31/2018	VARIOUS		338,551	276,118	678	1FE
31394F-DT-9	FNMA_05-74		06/15/2018	CITIGROUP GLOBAL MARKETS INC		601,875	463,447	5,535	1FE
31394F-L6-0	FNMA_05-84 SN		05/31/2018	CREDIT SUISSE FIRST BOSTON		906,066	0	4,649	1FE
31394R-FJ-3	FHLMC_2750 SQ		05/31/2018	PAINE WEBBER		81,189	0	2,616	1FE
31394U-HT-2	FNMA_05-102 DS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		577,120	469,460	4,698	1FE
31394V-CT-5	FNMA_05-117 KS		05/31/2018	JP MORGAN CHASE		363,055	0	1,900	1FE
31394V-JZ-4	FNMA_05-120 NS		05/31/2018	BANK OF AMERICA		13	0	1	1FE
31395B-VJ-9	FNMA_06-15 IW		06/15/2018	CITIGROUP GLOBAL MARKETS INC		6,336	0	541	1FE
31395C-FD-8	FHLMC_2820 PI		05/31/2018	BEAR, STERNS SECURITIES CORP		281,615	0	5,199	1FE
31395L-VZ-1	FHLMC_2916		05/31/2018	CRT CAPITAL GROUP LLC		546,540	0	7,427	1FE
31395N-ML-8	FNMA_06-48		06/15/2018	CITIGROUP GLOBAL MARKETS INC		311,520	389,606	0	1FE
31395N-TZ-0	FNMA_06-60 JI		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,959	0	530	1FE
31395N-UH-8	FANNIE MAE		06/15/2018	CITIGROUP GLOBAL MARKETS INC		815,537	0	16,949	1FE
31395N-YE-1	FNMA_06-56 PS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		698,367	0	16,844	1FE
31395U-ZY-0	FHLMC_2990 DP		06/15/2018	CITIGROUP GLOBAL MARKETS INC		177,613	163,077	378	1FE
31395V-HT-9	FHLMC_2994 SG		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,210,970	965,821	1,635	1FE
31396F-M9-1	FHLMC_3074 BI		04/27/2018	BEAR STEARNS		304,082	0	5,243	1FE
31396F-UA-9	FHLMC_3092 SJ		05/31/2018	JP MORGAN CHASE		444,475	0	5,991	1FE
31396H-2E-8	FHLMC_3100 PQ		05/31/2018	CITI GROUP		489,329	0	8,000	1FE
31396H-GB-9	FHLMC_3114 BI		05/31/2018	CREDIT SUISSE FIRST BOSTON		461,741	0	8,433	1FE
31396H-SA-8	FHLMC_3119 HI		05/31/2018	CITI GROUP		872,709	0	11,681	1FE
31396K-D2-5	FNMA_06-83		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,842,294	0	8,581	1FE
31396K-M4-1	FNMA_06-81 SQ		06/15/2018	CITIGROUP GLOBAL MARKETS INC		595,508	0	13,435	1FE
31396L-LW-8	FNMA_06-104		05/31/2018	STEPHENS, INC		1,273,644	0	6,542	1FE
31396L-QX-1	FNMA_06-109		06/15/2018	CITIGROUP GLOBAL MARKETS INC		421,751	0	8,919	1FE
31396L-RB-8	FNMA_06-109		05/31/2018	J.P. MORGAN SECURITIES, INC.		636,807	0	2,816	1FE
31396L-XH-8	FNMA_06-110 CX		06/15/2018	CITIGROUP GLOBAL MARKETS INC		865,181	0	19,085	1FE
31396N-E5-1	FHLMC_3140 SG		06/15/2018	CITIGROUP GLOBAL MARKETS INC		303,919	0	1,418	1FE
31396N-HC-3	FHLMC_3136 PS		06/15/2018	VARIOUS		869,835	0	8,771	1FE
31396N-LG-9	FHLMC_3147		05/31/2018	BARCLAYS CAPITAL INC		1,251,445	0	17,578	1FE
31396P-3X-7	FNMA_07-21		06/15/2018	CITIGROUP GLOBAL MARKETS INC		207,540	250,203	0	1FE
31396P-EY-3	FNMA_06-128		05/31/2018	RBS SECURITIES CORP GREENWICH CM		1,038,346	0	4,716	1FE
31396Q-CH-0	FNMA_09-48D IA		05/31/2018	J.P. MORGAN SECURITIES, INC.		29,036	0	585	1FE
31396V-HU-5	FNMA_07-30		04/27/2018	DEUTSCHE BANK SECURITIES, INC.		1,892,931	0	3,242	1FE
31396V-N4-6	FNMA_07-42		05/31/2018	BARCLAYS CAPITAL INC		670,884	0	3,210	1FE
31396V-VH-8	FNMA_07-43		04/27/2018	RBC DOMINION SECURITIES CORPORATION		105,428	0	185	1FE
31396W-FP-6	FNMA_07-54		05/31/2018	GOLDMAN SACHS & CO		496,905	0	2,914	1FE
31396W-NC-6	FNMA_07-71 SM		04/27/2018	CITI GROUP		682,883	0	1,069	1FE
31396W-ZA-7	FNMA_07-66 SD		06/15/2018	CITIGROUP GLOBAL MARKETS INC		194,417	121,611	2,341	1FE
31397C-VF-3	FHLMC_3239 GI		04/27/2018	BEAR STEARNS		49,123	0	956	1FE
31397G-KC-3	FHLMC_3308		05/31/2018	J.P. MORGAN SECURITIES, INC.		465,207	0	6,682	1FE
31397G-S3-5	FHLMC_3297		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,057,385	0	17,383	1FE
31397J-KD-5	FHLMC_3326		05/31/2018	HFD NOMURA SECURITIES INC		199,461	0	2,909	1FE
31397L-H9-3	FNMA_08-60		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,088,358	0	8,389	1FE
31397L-PB-9	FNMA_08-42 MF		05/31/2018	CREDIT SUISSE FIRST BOSTON		45,291	48,196	19	1FE
31397L-PR-4	FNMA_08-42		05/31/2018	BARCLAYS CAPITAL INC		1,744,624	0	8,038	1FE
31397L-X4-6	FNMA_08-62		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,096,277	0	8,859	1FE
31397N-SE-6	FNMA_09-22		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		231,242	0	1,134	1FE
31397P-AQ-3	FHLMC_3385 SI		05/31/2018	UBS		132,542	0	2,541	1FE
31397P-FR-6	FHLMC_3387 SE		05/31/2018	CREDIT SUISSE FIRST BOSTON		590,287	0	7,887	1FE
31397P-MB-3	FHLMC_3397		06/15/2018	CITIGROUP GLOBAL MARKETS INC		652,617	0	2,699	1FE
31397P-U7-3	FHLMC_3408 BI		06/15/2018	CITIGROUP GLOBAL MARKETS INC		124,305	0	658	1FE
31397R-DX-1	FHLMC_3420 CS		04/27/2018	GOLDMAN SACHS & CO		208,297	0	2,141	1FE
31397T-3Q-3	FHLMC_3442 MT		06/15/2018	VARIOUS		1,597,179	1,676,281	1,016	1FE
31397U-KP-3	FNMA_11-51C		06/15/2018	CITIGROUP GLOBAL MARKETS INC		3,538,680	3,618,889	11,285	1FE
31397U-M7-1	FNMA_11-57 SE		06/15/2018	CITIGROUP GLOBAL MARKETS INC		545,977	0	11,870	1FE
31397U-N6-2	FNMA_11-57B		05/31/2018	JEFFERIES & COMPANY, INC.		867,187	0	3,972	1FE
31398E-X7-4	FHLMC_3550		05/01/2018	BANK OF AMERICA SECURITIES LLC		965,052	0	16,056	1FE
31398F-PJ-4	FNMA_09-82		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,076,817	0	8,681	1FE
31398G-AF-6	FNMA_09-104		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,256,568	0	9,614	1FE
31398G-YX-1	FNMA_10-8		05/31/2018	GOLDMAN SACHS & CO		1,031,277	0	5,439	1FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31398J-HH-9	FHLMC_3560		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,710,352	0	27,715	1FE
31398L-QK-7	FHLMC_3607		04/18/2018	NATIONAL ALLIANCE CAPITAL MANAGEMENT		501,100	593,897	0	1FE
31398N-L2-8	FNMA_10-110		06/15/2018	VARIOUS		3,013,619	0	39,740	1FE
31398R-BC-8	FNMA_10-43		05/31/2018	ROBERT W. BAIRD & CO., INC.		50,886	0	587	1FE
31398S-F4-0	FNMA_10-135D		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		280,252	0	1,926	1FE
31398S-NM-1	FNMA_10-134		06/15/2018	CITIGROUP GLOBAL MARKETS INC		37,198	0	4,806	1FE
31398S-XR-9	FNMA_10-141		05/01/2018	BANK OF AMERICA SECURITIES LLC		1,608,881	0	12,663	1FE
3140J7-RU-1	FNMA 30YR		05/17/2018	RBC CAPITAL MARKETS		14,914,385	15,107,956	17,626	1FE
38373Q-4P-1	GNMA_01-21 SN		05/31/2018	NATIONSBANK		3,919	0	263	1FE
38373Q-NX-5	GNMA_03-41 S		05/31/2018	NATIONSBANK		46,409	0	1,016	1FE
38373R-2A-6	GNMA_01-50 SI		05/31/2018	GOLDMAN SACHS CO		4,780	0	96	1FE
38373R-AN-9	GNMA_01-22 SA		05/31/2018	GOLDMAN SACHS CO		35,406	0	1,011	1FE
38373R-PP-8	GNMA_01-28 SV		05/31/2018	GOLDMAN SACHS CO		4,862	0	271	1FE
38373R-XA-2	GNMA_01-42 SC		05/31/2018	GOLDMAN SACHS CO		158,212	0	2,753	1FE
38373S-B2-2	GNMA_03-23 S		05/31/2018	GOLDMAN SACHS CO		495,538	0	10,395	1FE
38373S-QN-0	GNMA_03-11 SA		05/31/2018	GOLDMAN SACHS CO		273,890	0	7,437	1FE
38373T-NU-5	GNMA_01-65 SH		05/31/2018	GOLDMAN SACHS		50,001	0	750	1FE
38373T-PK-5	GNMA_01-65 SB		05/31/2018	GOLDMAN SACHS		34,651	0	342	1FE
38373T-X6-7	GNMA_02-16 SD		05/31/2018	GOLDMAN SACHS CO		50,779	0	880	1FE
38373V-4G-2	GNMA_02-76 SD		05/31/2018	GOLDMAN SACHS CO		299,449	0	3,956	1FE
38373V-5E-6	GNMA_02-76 SU		05/31/2018	NATIONSBANK		132,158	0	3,019	1FE
38373V-5X-4	GNMA_02-76 SP		05/31/2018	NATIONSBANK		29,055	0	705	1FE
38373V-MX-5	GNMA_02-65 SC		04/27/2018	FBCO		135,163	0	2,390	1FE
38373V-PS-3	GNMA_02-64 SG		05/31/2018	GOLDMAN SACHS		137,286	0	2,112	1FE
38373V-TB-6	GNMA_02-66 S		05/31/2018	GOLDMAN SACHS CO		199,919	0	3,268	1FE
38373W-BU-1	GNMA_02-11 SK		05/31/2018	GOLDMAN SACHS		39,369	0	394	1FE
38373W-HW-1	GNMA_02-21 SV		04/27/2018	GOLDMAN SACHS CO		385,319	0	4,443	1FE
38373W-HZ-4	GNMA_02-21 SD		05/31/2018	GOLDMAN SACHS CO		213,190	0	3,460	1FE
38373W-KT-4	GNMA_02-20 S		05/31/2018	GOLDMAN SACHS		47,286	0	697	1FE
38373W-XK-9	GNMA_02-31 SG		05/31/2018	GOLDMAN SACHS CO		1,505	0	92	1FE
38373W-XR-4	GNMA_02-31 SH		05/31/2018	GOLDMAN SACHS CO		555	0	55	1FE
38373W-YA-0	GNMA_02-31 SW		05/31/2018	GOLDMAN SACHS CO		405,663	0	6,954	1FE
38373X-DW-3	GNMA_02-45 SV		05/31/2018	AMHERST SECURITIES GROUP, L.P.		91,374	0	1,498	1FE
38373X-P8-3	GNMA_02-48 SV		05/31/2018	GOLDMAN SACHS CO		383,795	0	8,488	1FE
38373X-S5-6	GNMA_02-48 SG		05/31/2018	GOLDMAN SACHS CO		119,990	0	2,281	1FE
38373X-S7-2	GNMA_02-48 SH		05/31/2018	GOLDMAN SACHS CO		73,825	0	1,339	1FE
38373X-Z9-0	GNMA_02-51 SC		05/31/2018	SALOMON SMITH BARNEY		1,695	0	120	1FE
38373Y-2P-8	GNMA_03-7 SB		05/31/2018	GOLDMAN SACHS CO		34,750	0	950	1FE
38373Y-KV-5	GNMA_02-92 ES		05/31/2018	GOLDMAN SACHS CO		146,233	0	1,506	1FE
38373Y-KX-1	GNMA_02-92 SE		05/31/2018	GOLDMAN SACHS CO		51,849	0	535	1FE
38374B-7B-3	GNMA_03-80 SA		05/31/2018	GOLDMAN SACHS		116,225	0	1,539	1FE
38374B-ZG-1	GNMA_03-69 SG		04/27/2018	GOLDMAN SACHS CO		477,639	0	5,030	1FE
38374C-H6-1	GNMA_03-86 SH		06/15/2018	VARIOUS		655,999	0	6,902	1FE
38374D-BJ-7	GNMA_06-34		05/31/2018	AK CAPITAL LLC		35,365	41,581	0	1FE
38374E-P3-5	GNMA_03-110 S		05/31/2018	CITIGROUP GLOBAL MARKETS INC		530,937	0	4,940	1FE
38374F-GF-5	GNMA_04-8 SI		05/31/2018	SALOMON SMITH BARNEY		130,243	0	1,012	1FE
38374G-6K-3	GNMA_04-46 SD		05/31/2018	GOLDMAN SACHS		104,808	0	1,324	1FE
38374G-UN-0	GNMA_04-39 UD		05/31/2018	SALOMON SMITH BARNEY		73,480	0	782	1FE
38374G-XQ-0	GNMA_04-32 S		05/31/2018	GOLDMAN SACHS CO		207,484	0	2,816	1FE
38374K-KX-0	GNMA_05-8 SB		06/15/2018	CITIGROUP GLOBAL MARKETS INC		183,292	0	0	1FE
38374L-4E-8	GNMA_05-68 SH		06/15/2018	CITIGROUP GLOBAL MARKETS INC		444,940	381,249	362	1FE
38374L-T4-3	GNMA_05-61 CX		05/31/2018	GOLDMAN SACHS		58	0	24	1FE
38374M-6J-3	GNMA_06-21 CS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		714,197	431,882	0	1FE
38374U-JQ-5	GNMA_09-33B SN		05/31/2018	CITIGROUP GLOBAL MARKETS INC		119,161	0	3,249	1FE
38374U-LG-4	GNMA_09-33B NI		05/31/2018	CITIGROUP GLOBAL MARKETS INC		23,678	0	1,590	1FE
38374V-LM-9	GNMA_09-56		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		1,074,913	0	10,333	1FE
38374V-P9-4	GNMA_09-50E NS		05/31/2018	GOLDMAN SACHS & CO		120,648	0	2,219	1FE
38374V-UT-4	GNMA_09-57C HI		05/31/2018	CITIGROUP GLOBAL MARKETS INC		179,986	0	5,959	1FE
38374V-VS-5	GNMA_09-53A SC		04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		23,498	0	732	1FE
38374X-EE-1	GNMA_09-16		05/31/2018	UBS SECURITIES LLC		864,916	0	8,043	1FE
38375B-ES-7	GNMA_10-H18-IF		06/01/2018	CAPITALIZED INTEREST		4,257	0	0	1FE
38375B-GQ-9	GNMA_10-H24		06/01/2018	CAPITALIZED INTEREST		38,891	0	0	1FE

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38375J-MY-8	GNMA_07-9 DO		05/31/2018	DEUTSCHE BANK SECURITIES		162,401	189,795	0	1FE
38375K-AQ-5	GNMA_07-26 SA		06/15/2018	VARIOUS		1,082,556	0	5,488	1FE
38375K-JJ-2	GNMA_07-36		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		529,639	0	7,127	1FE
38375L-Y7-9	GNMA_07-66 SG		06/15/2018	VARIOUS		606,725	0	3,102	1FE
38375Q-3R-8	GNMA_08-53 TS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		230,495	0	0	1FE
38375Q-KH-1	GNMA_08-44		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		600,774	0	5,313	1FE
38375U-SH-4	GNMA_14-H22		06/01/2018	CAPITALIZED INTEREST		92,388	0	0	1FE
38376C-Q6-9	GNMA_09-92B		06/15/2018	CITIGROUP GLOBAL MARKETS INC		273,425	0	1,487	1FE
38376F-4F-6	GNMA_09-81B		06/15/2018	CITIGROUP GLOBAL MARKETS INC		128,065	0	0	1FE
38376F-BU-5	GNMA_09-61		05/31/2018	UBS SECURITIES LLC		97,189	0	1,716	1FE
38376J-EF-7	GNMA_09-106		05/31/2018	VARIOUS		1,293,678	0	12,389	1FE
38376J-V3-5	GNMA_09-100B SX		06/15/2018	CITIGROUP GLOBAL MARKETS INC		458,389	0	1,625	1FE
38376L-CB-3	GNMA_10-91 IM		04/27/2018	RBS SECURITIES CORP GREENWICH CM		45,767	0	1,562	1FE
38376T-AB-8	GNMA_10-12 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		408,516	0	0	1FE
38376U-JJ-9	GNMA_17-56		05/02/2018	CITIGROUP GLOBAL MARKETS INC		6,691,931	0	82,785	1FE
38376W-DC-6	GNMA_10-14		06/15/2018	CITIGROUP GLOBAL MARKETS INC		347,670	0	1,393	1FE
38376W-M8-5	GNMA_10-35		05/31/2018	BARCLAYS CAPITAL INC		2,577,760	0	47,050	1FE
38376X-M7-5	GNMA_10-31		04/27/2018	J.P. MORGAN SECURITIES, INC.		118,665	0	1,905	1FE
38377E-GX-6	GNMA_10-42		05/31/2018	VARIOUS		621,507	0	12,952	1FE
38377F-2Z-3	GNMA_10-80		05/31/2018	BANK OF AMERICA SECURITIES LLC		210,882	0	3,740	1FE
38377J-M8-3	GNMA_10-111		06/15/2018	CITIGROUP GLOBAL MARKETS INC		377,280	0	0	1FE
38377L-L4-8	GNMA_10-130C		06/15/2018	CITIGROUP GLOBAL MARKETS INC		319,362	0	1,190	1FE
38377L-Z4-3	GNMA_10-134C		04/27/2018	CANTOR FITZGERALD		4,112	0	953	1FE
38377M-F5-0	GNMA_10-147		06/15/2018	CITIGROUP GLOBAL MARKETS INC		890,061	0	0	1FE
38377R-L5-2	GNMA_10-169A		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		6,113	0	494	1FE
38377T-ZQ-7	GNMA_11-19 JS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		391,269	0	0	1FE
38377V-GW-0	GNMA_11-52 MY		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,152,811	0	0	1FE
38377V-RB-4	GNMA_11-56		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		3,414,385	0	29,988	1FE
38377V-UD-6	GNMA_11-56		06/15/2018	CITIGROUP GLOBAL MARKETS INC		7,026,644	8,907,845	0	1FE
38377W-G6-5	GNMA_11-108		05/31/2018	BANK OF AMERICA SECURITIES LLC		876,676	0	7,450	1FE
38377W-H2-3	GNMA_11-108B		06/15/2018	VARIOUS		970,964	0	4,628	1FE
38377X-DM-1	GNMA_11-102		05/31/2018	BANK OF AMERICA SECURITIES LLC		757,751	0	6,840	1FE
38377X-VA-7	GNMA_11-116		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		487,556	0	17,184	1FE
38378A-HD-6	GNMA_11-154A		05/31/2018	UBS SECURITIES LLC		72,169	0	5,529	1FE
38378B-AX-7	GNMA_11-161		06/01/2018	CAPITALIZED INTEREST		4,536	4,536	0	1FE
38378B-CC-1	GNMA_12-1		06/01/2018	CAPITALIZED INTEREST		17,618	17,618	0	1FE
38378B-CP-2	GNMA_12-2		06/01/2018	CAPITALIZED INTEREST		4,626	4,626	0	1FE
38378B-DK-2	GNMA_12-19		06/01/2018	CAPITALIZED INTEREST		4,452	4,452	0	1FE
38378B-EQ-8	GNMA_12-28		06/01/2018	CAPITALIZED INTEREST		4,156	4,156	0	1FE
38378B-SW-0	GNMA_12-46		06/01/2018	CAPITALIZED INTEREST		4,370	4,370	0	1FE
38378B-XV-6	GNMA_12-89		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		1,169,777	0	27,960	1FE
38378D-2B-0	GNMA_12-32		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		574,791	0	19,292	1FE
38378E-PB-3	GNMA_12-66		05/31/2018	DEUTSCHE BANK SECURITIES, INC.		213,655	0	4,484	1FE
38378E-R5-4	GNMA_12-81		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		119,112	0	7,074	1FE
38378F-NM-8	GNMA_13-4		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		3,949,177	0	62,961	1FE
38378H-3S-3	GNMA_12-124		05/31/2018	STIFEL, NICHOLAS & COMPANY, INC		541,508	0	4,386	1FE
38378H-4N-3	GNMA_12-124		06/15/2018	CITIGROUP GLOBAL MARKETS INC		663,301	0	0	1FE
38378H-NN-2	GNMA_12-118		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		520,468	0	5,702	1FE
38378K-A3-3	GNMA_13-108		06/01/2018	CAPITALIZED INTEREST		48,523	48,523	0	1FE
38378K-R8-4	GNMA_13-118		06/01/2018	CAPITALIZED INTEREST		76,326	76,326	0	1FE
38378N-2Y-8	GNMA_14-75		06/01/2018	CAPITALIZED INTEREST		110,645	110,645	0	1FE
38378N-3Z-4	GNMA_14-75		06/01/2018	CAPITALIZED INTEREST		154,170	154,170	0	1FE
38378N-6Q-1	GNMA_14-93		06/01/2018	CAPITALIZED INTEREST		172,988	172,988	0	1FE
38378N-DL-4	GNMA_13-145		06/01/2018	CAPITALIZED INTEREST		129,827	129,827	0	1FE
38378N-F8-1	GNMA_14-50		06/01/2018	CAPITALIZED INTEREST		121,020	121,020	0	1FE
38378N-G9-8	GNMA_14-50		06/01/2018	CAPITALIZED INTEREST		50,178	50,178	0	1FE
38378N-U8-4	GNMA_14-52		06/01/2018	CAPITALIZED INTEREST		67,467	67,467	0	1FE
38378V-LC-7	GNMA_13-104		05/31/2018	VARIOUS		5,569,239	0	67,475	1FE
38378W-CC-5	GNMA_13-122		05/31/2018	GOLDMAN SACHS & CO		2,079,295	1,955,313	4,896	1FE
38378W-N5-8	GNMA_13-131		05/31/2018	CITIGROUP GLOBAL MARKETS INC		1,037,172	0	13,411	1FE
38378X-G6-2	GNMA_14-168		06/01/2018	CAPITALIZED INTEREST		144,404	144,404	0	1FE
38378X-S9-3	GNMA_14-189		06/01/2018	CAPITALIZED INTEREST		66,937	66,937	0	1FE

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38378X-SN-2	GNMA_14-134		06/01/2018	CAPITALIZED INTEREST		14,495	14,495	0	1FE
38378X-SZ-5	GNMA_14-150		06/01/2018	CAPITALIZED INTEREST		200,469	200,469	0	1FE
38378X-VM-0	GNMA_14-155		06/01/2018	CAPITALIZED INTEREST		195,564	195,564	0	1FE
38378X-YC-9	GNMA_14-169		06/01/2018	CAPITALIZED INTEREST		104,953	104,953	0	1FE
38379A-X9-6	GNMA_14-41		05/31/2018	RBC CAPITAL MARKETS		1,639,752	0	20,660	1FE
38379B-5X-2	GNMA_14-66		05/31/2018	MORGAN STANLEY & CO. INC.		2,903,547	0	59,194	1FE
38379B-GA-0	GNMA_14-55		05/31/2018	MORGAN STANLEY & CO. INC.		3,366,843	0	41,372	1FE
38379J-Q9-5	GNMA_15-35		06/01/2018	CAPITALIZED INTEREST		17,039	17,039	0	1FE
38379K-3D-8	GNMA_15-174		06/01/2018	CAPITALIZED INTEREST		17,658	17,658	0	1FE
38379K-5Y-0	GNMA_15-163		06/01/2018	CAPITALIZED INTEREST		37,078	37,078	0	1FE
38379K-A8-1	GNMA_15-114		06/01/2018	CAPITALIZED INTEREST		40,573	40,573	0	1FE
38379K-AH-1	GNMA_15-30		06/01/2018	CAPITALIZED INTEREST		150,302	150,302	0	1FE
38379K-F8-6	GNMA_15-120		06/01/2018	CAPITALIZED INTEREST		20,479	20,479	0	1FE
38379K-GQ-5	GNMA_15-58		06/01/2018	CAPITALIZED INTEREST		42,366	42,366	0	1FE
38379K-J6-6	GNMA_15-130		06/01/2018	CAPITALIZED INTEREST		27,048	27,048	0	1FE
38379K-KQ-0	GNMA_15-59		06/01/2018	CAPITALIZED INTEREST		30,212	30,212	0	1FE
38379K-L6-3	GNMA_15-128		06/01/2018	CAPITALIZED INTEREST		56,774	56,774	0	1FE
38379K-RH-3	GNMA_15-71		06/01/2018	CAPITALIZED INTEREST		68,670	68,670	0	1FE
38379K-WV-6	GNMA_15-97		06/01/2018	CAPITALIZED INTEREST		41,747	41,747	0	1FE
38379K-X5-2	GNMA_15-145		06/01/2018	CAPITALIZED INTEREST		75,537	75,537	0	1FE
38379L-EG-7	GNMA_15-39		06/01/2018	CAPITALIZED INTEREST		17,689	17,689	0	1FE
38379R-6V-0	GNMA_17-138		06/01/2018	CAPITALIZED INTEREST		6,906	6,906	0	1FE
38379R-CB-7	GNMA_15-188		06/01/2018	CAPITALIZED INTEREST		17,883	17,883	0	1FE
38379R-VS-9	GNMA_17-71		06/01/2018	CAPITALIZED INTEREST		61,112	61,112	0	1FE
38379U-AH-9	GNMA_15-18		06/01/2018	CAPITALIZED INTEREST		34,654	34,654	0	1FE
38379U-FK-7	GNMA_16-30		06/01/2018	CAPITALIZED INTEREST		27,813	27,813	0	1FE
38379U-NX-0	GNMA_16-52		06/01/2018	CAPITALIZED INTEREST		13,366	13,366	0	1FE
38379U-ZB-5	GNMA_16-102		06/01/2018	CAPITALIZED INTEREST		45,063	45,063	0	1FE
38379W-FS-6	GNMA_16-49		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		1,653,194	0	17,854	1FE
3837H4-NZ-4	GNMA_00-9 SH		05/31/2018	VARIOUS		70,423	0	3,763	1FE
38380G-NE-0	GNMA_17-118		05/31/2018	MORGAN STANLEY & CO. INC.		5,044,620	0	41,066	1FE
38380J-DV-7	GNMA_17-168		06/01/2018	CAPITALIZED INTEREST		47,255	47,255	0	1FE
38380J-HV-3	GNMA_17-181		06/01/2018	CAPITALIZED INTEREST		44,107	44,107	0	1FE
38380U-AV-5	GNMA_17-182		04/12/2018	MORGAN STANLEY & CO. INC.		12,437,087	0	240,436	1FE
61910A-AB-4	MECA_07-FF1 R 144A		05/31/2018	BANK OF AMERICA		4,719,586	0	129,227	1FE
61911C-AB-9	MECA_07-FF2 R 144A		05/31/2018	BANK OF AMERICA		5,671,697	0	100,830	1Z
61911G-AC-8	MECA_07-FF3 X 144A		05/31/2018	BANK OF AMERICA		307,318	0	6,506	1Z
911760-CM-6	VENDE_93-2 IO		04/27/2018	MISCHLEN SECURITIES		6,710	0	538	1FE
911760-LZ-7	VENDE_98-3 IO		05/31/2018	BARCLAYS CAPITAL INC		10,756	0	457	1FE
BIN14A-W4-3	CITISTRU_6587		03/20/2018	CITIGROUP GLOBAL MARKETS INC		(8,412,333)	0	(37,356)	1FE
BIN14C-4M-0	FNMA_18-27		03/22/2018	MORGAN STANLEY & CO. INC.		(31,237,500)	0	(94,859)	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						356,506,340	58,626,381	3,091,194	XXX
01185*-AA-3	ALASKA VENTURES LLC		03/31/2018	CAPITALIZED INTEREST		304,062	304,062	0	2Z
019736-AE-7	ALLISON TRANSMISSION INC		05/11/2018	BANK OF AMERICA SECURITIES LLC		1,753,125	1,875,000	10,885	3FE
02147P-AZ-7	CWALT_06-29T1 2A16		05/31/2018	CREDIT SUISSE FIRST BOSTON		384,306	557,437	224	1FM
02151B-AR-9	CWALT_07-22 2A1		04/27/2018	UBS		1,191,575	3,122,729	399	1FM
02151E-AC-6	CWALT_07-23CB A3		04/27/2018	BEAR STEARNS		871,944	1,330,461	177	2FM
02151E-AR-3	CWALT_07-23CB A7		04/27/2018	BEAR STEARNS		1,311,024	2,020,068	258	1FM
02151F-AG-4	CWALT_07-21CB 2A1		04/27/2018	DEUTSCHE BANK SECURITIES		972,653	1,420,103	181	3FM
02151G-AA-5	CWALT_07-24 A1		04/27/2018	UBS		445,074	1,308,006	178	1FM
02151G-AD-9	CWA_07-24 A4		04/27/2018	UBS		458,953	1,308,007	189	1FM
02155F-AC-9	ALTICE US FINANCE I CORP		05/11/2018	J.P. MORGAN SECURITIES, INC.		2,029,125	2,100,000	0	3FE
02666B-AC-0	AH4R_15-SFR2		04/27/2018	GOLDMAN SACHS & CO		3,992,166	3,832,000	0	1FE
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC		04/27/2018	PRIVATE DIRECT		3,100,000	3,100,000	0	1FE
03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC		04/27/2018	PRIVATE DIRECT		2,700,000	2,700,000	0	1FE
042856-AA-2	ARRW_18-1		05/04/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,999,875	6,000,000	10,035	1FE
04965K-AJ-9	AHPT_18-ATRM		06/11/2018	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	1FE
04965K-AL-4	AHPT_18-ATRM		06/11/2018	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	1FE
054966-AG-1	BAMLL_17-SCH		06/15/2018	BANK OF AMERICA SECURITIES LLC		5,050,000	5,050,000	1,949	1FM
055250-AA-5	BAMLL_14-FRR8		04/04/2018	PERFORMANCE TRUST CAPITAL PARTNERS		4,404,189	5,309,000	1,631	1Z
05526V-AG-0	BAMLL_15-FR11		04/04/2018	PERFORMANCE TRUST CAPITAL PARTNERS		7,141,477	7,900,000	2,994	1Z
05606J-AJ-4	BX_18-BILT		05/03/2018	J.P. MORGAN SECURITIES, INC.		2,996,250	3,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
056083-AL-2	BXP_17-GM		04/03/2018	MORGAN STANLEY & CO. INC.		9,232,412	9,750,000	3,710	1FM
058927-AB-0	BAFC_06-A 1A2		04/27/2018	BANK OF AMERICA		207,407	299,284	787	1FM
05946X-AN-3	BAFC_00-1 1AIO		04/27/2018	NATIONSBANK		5,681	0	110	1Z
05948K-ZA-0	BOAA_05-4 CB1		04/27/2018	BANK OF AMERICA		405,514	483,191	62	1FM
059496-BV-0	BOAA_07-1 4A1		04/27/2018	BANK OF AMERICA		375,931	405,223	1,761	1FM
05950A-AU-0	BOAA_06-4 4CB1		04/27/2018	BANK OF AMERICA		615,526	598,437	2,809	3FM
059523-AX-8	BAFC_07-5 7A1		04/27/2018	BANK OF AMERICA		1,037,723	1,785,800	2,963	1FM
06541K-AJ-7	BANK_18-BN12		05/15/2018	BANK OF AMERICA SECURITIES LLC		675,315	900,000	2,175	2FE
06541K-BF-4	BANK_18-BN12		05/15/2018	BANK OF AMERICA SECURITIES LLC		4,737,634	4,800,000	17,608	1FE
06541W-BB-7	BANK_17-BNK5		04/27/2018	MESIROW FINANCIAL		2,468,848	2,500,000	0	1FM
07086*-AA-0	BATH COUNTY ENERGY LLC		05/03/2018	PRIVATE DIRECT		7,600,000	7,600,000	0	2FE
07383U-GK-5	BSSP_04-2 A 144A		05/31/2018	BEAR, STERNS SECURITIES CORP		19,089	442,119	2,947	1FM
07383U-HW-8	BSSP_04-10 A 144A		05/31/2018	BEAR STEARNS		60,754	1,816,687	11,354	1FM
073879-Z2-7	BSABS_05-AC8 A1		04/27/2018	BEAR STEARNS		675,551	985,121	122	1FM
07387U-GC-9	BSABS_06-AC2 1A2		05/31/2018	BEAR STEARNS		786,644	1,080,670	3,458	1FM
073914-VS-9	BSMSI_97-4 B4		05/31/2018	TRANSFER FROM SCHEDULE BA		7	7	0	1FM
073914-VY-6	BSMSI_97-6 X		04/27/2018	VARIOUS		11,824	0	1,033	1FE
08161H-AK-6	BMARK_18-B4		06/28/2018	DEUTSCHE BANK SECURITIES, INC.		1,013,150	1,000,000	1,572	1FE
093712-AC-1	BLOOM ENERGY CORPORATION		05/31/2018	PRIVATE DIRECT		3,421,250	3,400,000	113,333	4FE
12508E-AF-8	CDK GLOBAL INC		05/29/2018	BANK OF AMERICA SECURITIES LLC		2,967,188	3,125,000	72,109	3FE
12554C-BA-5	CIM_18-J1		05/01/2018	BANK OF AMERICA SECURITIES LLC		5,470,788	0	5,372	1Z
125720-AJ-4	CME GROUP INC		06/14/2018	BARCLAYS CAPITAL INC		3,974,364	3,975,000	0	1FE
12593A-BD-6	COMM_15-CR23		05/25/2018	J.P. MORGAN SECURITIES, INC.		5,013,281	5,000,000	16,848	1FM
12593P-AZ-5	COMM_15-CR25		05/24/2018	J.P. MORGAN SECURITIES, INC.		3,111,328	3,000,000	10,958	1FM
12595F-AK-8	CSAIL_17-CX9		06/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		3,272,672	3,300,000	4,002	1FM
12595V-AG-2	COMM_18-COR3		05/04/2018	DEUTSCHE BANK SECURITIES, INC.		1,802,498	1,750,000	4,762	1FE
12624K-AH-9	COMM_12-CR2		04/17/2018	GOLDMAN SACHS & CO		3,376,313	3,300,000	8,078	1FM
12626L-BP-6	COMM_13-CR11		06/08/2018	BANK OF AMERICA SECURITIES LLC		17,144,989	16,259,000	25,628	1FM
12637H-AL-2	CSMC_06-4 1A11		05/31/2018	BNP PARIBAS		657,250	756,665	3,783	2FM
12667F-S7-1	CWALT_04-J12 X		05/31/2018	CANTOR FITZGERALD		78,811	0	2,367	3Z
12668A-KU-8	CWALT_05-53T2 2A6		04/27/2018	BEAR STEARNS		505,753	832,556	111	1FM
12701#-AB-9	CRG_18-1		06/25/2018	PRIVATE DIRECT		31,250,000	31,250,000	0	1FE
15137T-AA-8	CENTENE ESCROW I CORP		05/09/2018	CITIGROUP GLOBAL MARKETS INC		1,250,000	1,250,000	0	3FE
161175-BP-8	CHARTER COMMUNICATIONS OPERATING L		06/28/2018	MORGAN STANLEY & CO. INC.		4,000,000	4,000,000	0	2FE
172967-LW-9	CITIGROUP INC		04/16/2018	CITIGROUP GLOBAL MARKETS INC		8,000,000	8,000,000	0	2FE
17324D-AX-2	CGCMT_15-P1		03/08/2018	CITIGROUP GLOBAL MARKETS INC		0	0	66	1FM
18976G-AL-0	CMALT_07-A6 IA11		05/31/2018	CREDIT SUISSE FIRST BOSTON		121,661	132,858	664	3FM
190749-AG-6	CWCI_06-C1 IO		04/27/2018	MERRILL LYNCH		21,235	0	2,640	1Z
20048J-AG-5	COMM_18-HOME		06/01/2018	DEUTSCHE BANK SECURITIES, INC.		14,976,264	15,300,000	29,185	1FE
201723-AM-5	COMMERCIAL METALS COMPANY		05/09/2018	VARIOUS		3,127,344	3,125,000	2,396	3FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		06/29/2018	BARCLAYS CAPITAL INC		992,250	1,050,000	15,750	3FE
21870K-AL-2	CORE_15-WEST		04/11/2018	BANK OF AMERICA SECURITIES LLC		8,476,375	8,300,000	12,084	1FM
22944B-AU-2	CSMC_07-5 3A1		04/27/2018	CREDIT SUISSE FIRST BOSTON		268,764	443,295	60	1FM
23305X-AJ-0	DBUBS_11-LC2A		05/31/2018	PERFORMANCE TRUST CAPITAL PARTNERS		103,490	100,000	461	1FM
23312V-AK-2	DBJPM_16-C3		04/25/2018	J.P. MORGAN SECURITIES, INC.		1,854,688	2,000,000	5,046	1FM
247158-AK-0	DELOITTE & TOUCHE USA LLP		04/27/2018	PRIVATE DIRECT		12,243,869	12,100,000	233,933	1
247361-ZN-1	DELTA AIR LINES INC		04/16/2018	WACHOVIA CAPITAL MARKETS LLC		9,746,100	9,750,000	0	2FE
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		06/12/2018	US BANCORP		1,828,728	1,800,000	22,785	2FE
25755T-AJ-9	DPABS_18-1A		04/18/2018	GUGGENHEIM CAPITAL MARKETS, LLC		12,600,000	12,600,000	0	2FE
268571-AB-2	ELFI_18-A		04/11/2018	CITIGROUP GLOBAL MARKETS INC		1,999,771	2,000,000	0	1FE
268571-AC-0	ELFI_18-A		04/11/2018	CITIGROUP GLOBAL MARKETS INC		1,646,939	1,680,000	0	1Z
27889*-AC-3	ECOM ATLANTIC INC		05/31/2018	PRIVATE DIRECT		1,847,135	1,700,000	15,827	1FE
27889*-AF-6	ECOM ATLANTIC INC		05/31/2018	PRIVATE DIRECT		4,189,760	4,000,000	46,453	1FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		06/20/2018	PRIVATE DIRECT		35,600,000	35,600,000	0	2FE
29429E-AK-7	CGCMT_16-P4		06/25/2018	VARIOUS		1,924,082	2,000,000	2,526	1FM
303250-AE-4	FAIR ISAAC CORP		05/02/2018	WACHOVIA CAPITAL MARKETS LLC		3,135,938	3,125,000	0	3FE
30711X-AB-0	CAS_13-C01		05/31/2018	BARCLAYS CAPITAL INC		346,264	300,000	357	1
30711X-AD-6	CAS_14-C01		04/10/2018	BANK OF AMERICA SECURITIES LLC		6,854,766	6,000,000	17,769	1
30711X-AK-0	CAS_14-C03		05/31/2018	VARIOUS		12,319,519	11,496,461	26,490	1
30711X-AM-6	CAS_14-C03		05/31/2018	BANK OF AMERICA SECURITIES LLC		941,248	885,369	708	1
30711X-AP-9	CAS_14-C04		05/31/2018	BANK OF AMERICA SECURITIES LLC		953,314	833,536	944	1
30711X-AT-1	CAS_2015_C01		05/31/2018	BANK OF AMERICA SECURITIES LLC		545,939	493,782	515	1

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

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30711X-BB-9	CAS_15-C03		04/10/2018	BANK OF AMERICA SECURITIES LLC		13,979,777	12,278,951	39,844	1
30711X-BF-0	CAS_15-C04		06/25/2018	VARIOUS		25,667,312	21,956,440	4,733	1
30711X-DA-9	CAS_16-C04		04/26/2018	BANK OF AMERICA SECURITIES LLC		5,940,894	5,219,000	4,456	1
30711X-EP-5	CAS_17-C01		05/04/2018	BANK OF AMERICA SECURITIES LLC		5,457,227	5,000,000	9,835	2
30711X-JX-3	CAS_17-C03		05/31/2018	VARIOUS		6,287,341	5,911,000	4,886	2
30711X-NU-4	CAS_17-C05		04/17/2018	BANK OF AMERICA SECURITIES LLC		3,105,000	3,000,000	8,143	2
30711X-NX-8	CAS_17-C05		05/31/2018	VARIOUS		1,191,414	1,172,000	813	2
3137G0-AD-1	STACR_13-DN2		05/31/2018	VARIOUS		4,357,928	3,926,647	6,515	1
3137G0-AM-1	STACR_14-DN1		05/01/2018	BNP PARIBAS SECURITIES CORP		6,093,281	5,250,000	7,463	1
3137G0-GJ-2	STACR_15-HQA1		05/31/2018	CITIGROUP GLOBAL MARKETS INC		3,265,782	2,823,000	3,104	1
3137G0-LJ-6	STACR_16-DNA4		04/16/2018	HFD NOMURA SECURITIES INC		10,201,686	9,071,000	32,868	2
3137G0-MD-8	STACR_17-DNA1		05/31/2018	BARCLAYS CAPITAL INC		1,678,407	1,552,000	1,331	2
3137G0-TP-4	STACR_18-DNA1		05/07/2018	BANK OF AMERICA SECURITIES LLC		21,360,938	21,000,000	32,350	2
32051G-Z7-3	FHABS_06-HE1 A		04/27/2018	FIRST TENNESSEE		326,247	332,366	38	1FM
33851H-AC-7	FSMT_18-2		04/13/2018	J.P. MORGAN SECURITIES, INC.		12,948,000	12,800,000	36,978	1FE
33851L-AE-4	FSMT_18-4		06/21/2018	J.P. MORGAN SECURITIES, INC.		2,986,022	3,000,000	9,000	1FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		04/30/2018	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	2FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	WACHOVIA CAPITAL MARKETS LLC		1,875,000	1,875,000	0	3FE
36192B-AJ-6	GSMS_12-GC6		04/30/2018	BANK OF AMERICA SECURITIES LLC		1,822,324	1,750,000	284	1FM
36221*-AA-5	GPT OPERATING PARTNERSHIP LP		05/31/2018	PRIVATE DIRECT		23,997,185	23,800,000	537,395	2FE
36250P-AJ-4	GSMS_15-GC32		06/12/2018	BANK OF AMERICA SECURITIES LLC		5,633,848	5,500,000	9,034	1FM
36250W-AN-0	GSMS_15-590M		05/29/2018	GOLDMAN SACHS & CO		6,175,125	6,600,000	20,930	3FE
370334-CC-6	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	2FE
370334-CG-7	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS & CO		5,239,395	5,250,000	0	2FE
370334-CH-5	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS & CO		1,996,880	2,000,000	0	2FE
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	J.P. MORGAN SECURITIES, INC.		4,997,300	5,000,000	0	2FE
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		06/14/2018	BARCLAYS CAPITAL INC		4,992,600	5,000,000	0	2FE
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC		05/16/2018	VARIOUS		10,910,030	11,000,000	1,510	1FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		05/10/2018	J.P. MORGAN SECURITIES, INC.		5,999,520	6,000,000	0	1FE
384637-AA-2	GRAHAM HOLDINGS CO		05/24/2018	J.P. MORGAN SECURITIES, INC.		3,125,000	3,125,000	0	3FE
39121J-B@-8	GREAT RIVER ENERGY		04/26/2018	SEAPORT GROUP		4,926,350	5,000,000	14,271	1
39808C-A*-6	GRIDIRON FUNDING LLC		05/31/2018	PRIVATE DIRECT		7,524,795	6,900,000	64,860	2FE
40432B-BG-3	HALO_07-2 APO		05/31/2018	JEFFERIES		260,666	267,707	0	1FM
41242*-BJ-0	HARDWOOD FUNDING LLC		06/07/2018	PRIVATE DIRECT		2,200,000	2,200,000	0	1FE
422418-AK-5	HEARST COMMUNICATIONS INC		05/31/2018	PRIVATE DIRECT		17,000,000	17,000,000	0	1Z
422418-AL-3	HEARST COMMUNICATIONS INC		05/31/2018	PRIVATE DIRECT		8,000,000	8,000,000	0	1Z
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		04/10/2018	BANK OF AMERICA SECURITIES LLC		3,125,000	3,125,000	0	3FE
43730W-AE-6	HPA_18-1		05/24/2018	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0	1FE
44217N-AN-6	HGMT_15-HGLR		04/11/2018	J.P. MORGAN SECURITIES, INC.		8,231,590	8,300,000	11,018	1FM
44974A-BE-6	IMTT_17-APTS		03/08/2018	GOLDMAN SACHS & CO		0	0	62	1FM
449934-AD-0	QUINTILES IMS INC		05/09/2018	J.P. MORGAN SECURITIES, INC.		1,468,838	1,495,000	5,399	3FE
46185H-AE-2	IHSFR_18-SFR2		04/20/2018	J.P. MORGAN SECURITIES, INC.		5,500,000	5,500,000	0	1FE
46187V-AE-9	IHSFR_18-SFR3		06/15/2018	DEUTSCHE BANK SECURITIES, INC.		4,000,000	4,000,000	0	1FE
46639J-AJ-9	JPMCC_13-C10		04/06/2018	BANK OF AMERICA SECURITIES LLC		5,961,563	6,000,000	5,511	1FM
46639J-AP-5	JPMCC_13-C10		05/31/2018	SANDLER O'NEILL & PARTNERS		80,847	100,000	292	1FM
46640J-AX-5	JPMCC_13-C13		06/12/2018	BARCLAYS CAPITAL INC		2,631,426	2,660,000	3,881	1FM
46640N-AP-3	JPMBB_13-C15		05/31/2018	SANDLER O'NEILL & PARTNERS		96,872	100,000	423	1FM
46641W-BA-4	JPMBB_14_C19		06/19/2018	J.P. MORGAN SECURITIES, INC.		4,060,469	4,000,000	9,765	1FM
46644U-BF-4	JPMBB_15-C30		04/05/2018	J.P. MORGAN SECURITIES, INC.		4,242,000	4,200,000	4,021	1FM
46646R-AQ-6	JPMDB_16-C4		04/23/2018	SANDLER O'NEILL & PARTNERS		3,658,764	4,050,000	8,407	1FM
46647P-AR-7	JPMORGAN CHASE & CO		04/16/2018	J.P. MORGAN SECURITIES, INC.		20,500,000	20,500,000	0	1FE
46649C-AU-7	JPMMT_18-4		04/26/2018	J.P. MORGAN SECURITIES, INC.		5,159,559	296,154,000	72,916	1FE
46649X-AN-7	JPMCC_18-AON		06/15/2018	J.P. MORGAN SECURITIES, INC.		2,996,454	3,000,000	10,764	3FE
48121@-AE-1	JRD HOLDINGS LLC		04/25/2018	PRIVATE DIRECT		8,000,000	8,000,000	0	2Z
50512#-AD-4	LA STADIUM FINANCE CO LLC		04/27/2018	PRIVATE DIRECT		1,020,780	1,000,000	2,931	2FE
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,268,600	2,388,000	3,131	5FE
513272-AB-0	LAMB WESTON HOLDINGS INC		06/27/2018	BANK OF AMERICA SECURITIES LLC		1,532,700	1,560,000	12,253	3FE
51888R-AC-4	LRB_18-B		04/26/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,999,216	3,000,000	0	1Z
52520T-AS-7	LMT_06-5 2A1		05/31/2018	CITI GROUP		368,730	1,131,592	436	1FM
526057-CD-4	LENNAR CORPORATION		06/29/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,382,740	1,471,000	6,599	3FE
527298-BM-4	LEVEL 3 FINANCING INC		05/29/2018	GOLDMAN SACHS & CO		1,192,188	1,250,000	8,385	3FE
536797-AC-7	LITHIA MOTORS INC.		04/11/2018	J.P. MORGAN SECURITIES, INC.		3,892,000	3,892,000	40,866	3FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
55282M-AJ-3	MAD_17-330M		05/02/2018	WACHOVIA CAPITAL MARKETS LLC		8,367,188	8,500,000	2,910	1FM
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT		05/29/2018	MORGAN STANLEY & CO. INC.		498,200	530,000	3,386	3FE
55354G-AF-7	MSCI INC		05/15/2018	J.P. MORGAN SECURITIES, INC.		1,250,000	1,250,000	0	3FE
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	VARIOUS		12,017,424	12,000,000	0	2FE
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	VARIOUS		10,018,350	10,000,000	0	2FE
565122-AE-8	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	0	2FE
57643M-MM-3	MASTR_06-1 2A1		04/27/2018	UBS		716,460	1,312,953	171	1FM
585498-AM-0	MELLO_18-MTG1		04/05/2018	CREDIT SUISSE SECURITIES (USA) LLC		3,092,102	3,200,000	2,800	1FE
61690F-AS-2	MSBAM_15-C22		06/20/2018	BANK OF AMERICA SECURITIES LLC		2,456,472	2,530,000	6,467	1FM
61744C-NC-6	MSAC_05-HE2 M2		05/31/2018	CITI GROUP		3,273,563	3,345,484	1,461	1FM
61746B-DZ-6	MORGAN STANLEY		05/03/2018	MORGAN STANLEY & CO. INC.		517,361	525,000	5,651	1FE
61761D-AF-9	MSBAM_12-C6		06/01/2018	CANTOR FITZGERALD		7,710,517	7,685,000	3,356	1FM
61761Q-AH-6	MSBAM_13-C8		05/24/2018	BANK OF AMERICA SECURITIES LLC		2,471,094	2,500,000	6,926	1FM
61763K-AE-4	MSBAM_14-C15		05/01/2018	BROWNSTONE INVESTMENT GROUP LLC		960,273	1,000,000	281	1FM
61763U-BE-1	MSBAM_14-C17		06/27/2018	CANTOR FITZGERALD		489,336	500,000	1,794	1FM
61764R-BJ-6	MSBAM_15-C20		04/09/2018	J.P. MORGAN SECURITIES, INC.		8,135,438	8,100,000	9,360	1FM
61915R-BC-9	MHL_05-AR1 1A2		04/27/2018	WASHINGTON MUTUAL CAPITAL		73,262	184,855	23	1FM
61946F-AA-3	MSAIC_18-1A		04/11/2018	DEUTSCHE BANK SECURITIES, INC.		8,099,582	8,100,000	0	1Z
61946L-AA-0	MSAIC_18-2GS		06/25/2018	GOLDMAN SACHS & CO		2,499,595	2,500,000	0	1Z
624758-AE-8	MUELLER WATER PRODUCTS INC		06/07/2018	BANK OF AMERICA SECURITIES LLC		1,250,000	1,250,000	0	3FE
626738-AD-0	MURPHY OIL USA INC		05/30/2018	VARIOUS		1,082,275	1,090,000	5,109	3FE
643528-AC-6	NCAMT_06-ALT1 AF3		06/01/2018	CAPITALIZED INTEREST		0	117	0	1FM
67576L-AA-4	OASI_14-1A		06/27/2018	VARIOUS		2,473,086	0	5,901	1Z
68389F-ET-7	OOHE_04-1 M2		04/27/2018	GREENWICH CAPITAL MARKETS INC		594,865	607,807	120	4FM
69345N-AB-4	PMTCR_15-2		05/31/2018	VARIOUS		7,396,152	0	0	3Z
69346G-AD-4	PMTCR_16-1		05/31/2018	VARIOUS		18,378,587	0	1	3Z
693858-AA-6	THE PFM GROUP		05/29/2018	PRIVATE DIRECT		4,570,260	4,400,000	33,511	3
717081-DE-0	PFIZER INC		05/31/2018	CITIGROUP GLOBAL MARKETS INC		10,300,522	10,000,000	198,278	1FE
74151#-AJ-7	PRICEWATERHOUSECOOPERS LLP		04/27/2018	PRIVATE DIRECT		703,269	700,000	5,854	1
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP		04/27/2018	PRIVATE DIRECT		6,448,806	6,300,000	61,042	1
74160M-EV-0	PRIME_04-1 1A7		04/27/2018	BEAR, STERNS SECURITIES CORP		228,806	239,887	32	1FM
74922G-AK-0	RALI_06-QS14 A10		05/31/2018	CREDIT SUISSE FIRST BOSTON		227,616	299,965	135	1FM
74992*-AB-1	RXR REALTY LLC		04/27/2018	PRIVATE DIRECT		8,308,482	7,800,000	35,556	2FE
75114H-AE-7	RALI_06-QO5 2A2		04/27/2018	VARIOUS		334	8,321	1	1FM
75116C-AA-4	RALI_07-QS6 A1		04/27/2018	BARCLAYS		285,963	360,710	45	1FM
759950-GB-8	RAMC_05-4 M1		06/01/2018	CAPITALIZED INTEREST		0	6,179	0	1FM
761118-JH-2	RALI_05-QS14 2A1		04/27/2018	RBS GREENWICH		417,519	590,888	2,561	1FM
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORPORA		06/12/2018	SUSQUEHANNA FINANCIAL GROUP		8,983,655	7,368,000	134,389	1FE
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA		05/23/2018	SCOTIA USA INC		5,430,358	5,750,000	86,154	1FE
783760-WS-6	RYL_99 F		05/31/2018	VINNING SPARKS		26,363	1,550,749	920	1FE
78423X-AB-8	SH130 CONCESSION CO LLC		04/27/2018	PRIVATE DIRECT		5,960,089	5,954,670	0	2FE
78471W-AC-9	SCLP_2018-2		04/10/2018	J.P. MORGAN SECURITIES, INC.		8,098,826	8,100,000	0	1FE
81747E-AQ-0	SEMT_18-CH2		05/10/2018	WACHOVIA CAPITAL MARKETS LLC		5,479,674	5,500,000	14,056	1FE
81747J-AD-8	SEMT_18-6		06/07/2018	WACHOVIA CAPITAL MARKETS LLC		2,516,016	2,500,000	5,278	1FE
817565-CD-4	SERVICE CORP INTERNATIONAL		06/11/2018	GOLDMAN SACHS & CO		1,202,344	1,250,000	29,067	3FE
827048-AU-3	SILGAN HOLDINGS INC		05/29/2018	VARIOUS		1,061,060	1,107,000	9,770	3FE
82967N-BA-5	SIRIUS XM RADIO INC		06/29/2018	GOLDMAN SACHS & CO		834,375	890,000	18,789	3FE
83083V-AG-2	JAB WIRELESS INC - TL		04/02/2018	CAPITALIZED INTEREST		31,016	31,016	0	4
845331-C*-6	SOUTHWEST WATER COMPANY		05/17/2018	PRIVATE DIRECT		6,100,000	6,100,000	0	2FE
845331-C@-4	SOUTHWEST WATER COMPANY		05/17/2018	PRIVATE DIRECT		1,600,000	1,600,000	0	2FE
87264A-AV-7	T-MOBILE USA INC		06/29/2018	DEUTSCHE BANK SECURITIES, INC.		1,310,644	1,415,000	29,499	3FE
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN		06/06/2018	PRIVATE DIRECT		24,000,000	24,000,000	0	2Z
89837#-AD-0	ESTATE OF BERNICE BISHOP PRVT		04/27/2018	DIRECT TRADES DONE WITH ISSUER		3,538,310	3,354,167	5,971	1
902055-AG-7	LBTY_16-225L		05/01/2018	J.P. MORGAN SECURITIES, INC.		3,480,883	3,400,000	907	1FM
90214G-AA-5	2014 ESA PROJECT COMPANY INC		05/31/2018	PRIVATE DIRECT		8,589,139	8,745,687	88,477	2FE
90265U-A*-5	UBM PLC		04/27/2018	PRIVATE DIRECT		5,119,750	5,000,000	62,439	2
90265U-A@-3	UBM PLC		05/31/2018	PRIVATE DIRECT		101,798	100,000	2,052	2
90270Y-AG-4	UBSBB_13-C5		05/24/2018	BANK OF AMERICA SECURITIES LLC		989,766	1,000,000	2,838	1FM
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P		05/16/2018	BARCLAYS CAPITAL INC		7,375,644	7,983,249	3,586	1FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		06/29/2018	VARIOUS		4,155,431	4,380,000	69,430	3FE
92047W-AB-7	VALVOLINE INC		05/21/2018	CITIGROUP GLOBAL MARKETS INC		2,349,800	2,480,000	29,536	3FE
92242G-AB-5	VEE PAK INC TL		04/27/2018	PRIVATE DIRECT		5,739,525	5,940,000	24,255	3FE

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92343V-EP-5	VERIZON COMMUNICATIONS INC.		05/08/2018	GOLDMAN SACHS & CO		7,000,000	7,000,000	0	2FE
92925C-DC-3	WAMU_06-AR3 A1C		04/27/2018	VARIOUS		184,381	344,115	508	6FM
92937U-AG-3	WFRBS_13-C13		04/06/2018	BANK OF AMERICA SECURITIES LLC		6,929,453	7,000,000	6,218	1FM
93363B-AE-8	WAMU_06-AR19 2A1B		04/27/2018	WASHINGTON MUTUAL CAPITAL		332,818	450,769	673	4FM
93363R-AC-0	WAMU_06-AR13 2A1B		04/30/2018	VARIOUS		661,337	1,152,658	1,919	1FM
939336-2W-2	WMALT_05-1 CX		05/31/2018	DEUTSCHE BANK SECURITIES		331,522	0	9,369	2Z
93935A-AF-9	WMALT_06-AR5 5A		04/27/2018	WASHINGTON MUTUAL CAPITAL		503,520	673,211	1,151	2FM
949771-AD-1	LSS_15-WF1		05/31/2018	VARIOUS		2,339,008	0	0	3Z
949771-AH-2	LSS_15-WF1		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		2,477,902	0	0	3Z
94985L-AL-9	WFMBS_07-13 APO		05/31/2018	DEUTSCHE BANK SECURITIES		144,867	199,446	0	1FM
94989E-AL-1	WFCM_15-LC20		06/26/2018	VARIOUS		960,176	1,000,000	3,042	1FM
94989T-BE-3	WFCM_15-LC22		06/08/2018	BANK OF AMERICA SECURITIES LLC		10,873,195	10,519,000	14,598	1FM
95001N-BD-9	WFCM_18-C45		06/28/2018	WACHOVIA CAPITAL MARKETS LLC		499,963	500,000	1,050	1FE
958102-AM-7	WESTERN DIGITAL CORPORATION		05/14/2018	VARIOUS		4,900,000	5,000,000	61,189	3FE
978097-AD-5	WOLVERINE WORLD WIDE INC		06/05/2018	VARIOUS		1,823,525	1,880,000	14,476	3FE
980745-F#-5	WOODWARD INC		05/31/2018	PRIVATE DIRECT		8,600,000	8,600,000	0	2Z
980745-F@-7	WOODWARD INC		05/31/2018	PRIVATE DIRECT		8,600,000	8,600,000	0	2Z
98581*-AA-9	YELLOWSTONE ENERGY LTD		05/31/2018	PRIVATE DIRECT		5,307,890	4,960,227	118,839	2FE
BINORM-Q6-6	PSKW LLC - TL		05/16/2018	PRIVATE DIRECT		514,088	524,579	0	3FE
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		04/27/2018	PRIVATE DIRECT		1,534,500	1,584,000	0	2FE
BIN15D-X7-8	INTERNATIONAL CRUISE & EXCURSION G		06/29/2018	PRIVATE DIRECT		4,653,000	4,700,000	0	4Z
C7236#-AA-2	PET SUPERMARKET INC - TL		04/27/2018	VARIOUS		4,469,609	4,458,688	0	4FE
G2890*-AA-0	ED&F TREASURY MANAGEMENT LTD		05/31/2018	PRIVATE DIRECT		1,010,540	1,000,000	610	2
G2890*-AB-8	ED&F TREASURY MANAGEMENT LTD		05/31/2018	PRIVATE DIRECT		5,831,556	5,700,000	3,792	2
G2890*-AC-6	ED&F TREASURY MANAGEMENT LTD		05/31/2018	PRIVATE DIRECT		7,380,308	7,100,000	5,019	2
14040*-AA-1	CAPITAL POWER CORP	A	05/31/2018	PRIVATE DIRECT		8,577,938	8,200,000	196,996	2
146900-AM-7	CASCADES INC	A	05/25/2018	VARIOUS		2,840,742	2,831,000	54,496	3FE
29250N-AW-5	ENBRIDGE INC	A	06/19/2018	MORGAN STANLEY & CO. INC.		9,525,000	10,000,000	190,972	2FE
895945-G@-6	TRICAN WELL SERVICE LTD	A	04/30/2018	CAPITALIZED INTEREST		1,127	1,127	0	5
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO PJSC	D	04/16/2018	CITIGROUP GLOBAL MARKETS INC		3,598,380	3,600,000	0	1FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV	D	05/14/2018	J.P. MORGAN SECURITIES, INC.		635,000	635,000	0	3FE
05964H-AH-8	BANCO SANTANDER SA	D	04/09/2018	CITIGROUP GLOBAL MARKETS INC		9,000,000	9,000,000	0	1FE
06760J-AG-0	BABSN_18-2A	D	04/04/2018	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	0	1FE
06760J-AJ-4	BABSN_18-2A	D	04/04/2018	J.P. MORGAN SECURITIES, INC.		10,000,000	10,000,000	0	1FE
06760P-AL-5	BABSN_18-3A	D	05/18/2018	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	1FE
07378W-AU-2	BCRK_15-1A	D	04/06/2018	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0	1FE
09628N-AU-6	BLUEM_15-4A	D	04/16/2018	BANK OF AMERICA SECURITIES LLC		6,250,000	6,250,000	0	1FE
09628Q-AN-5	BLUEM_16-1A	D	05/11/2018	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0	1FE
14214X-B#-6	CARILLION PLC	D	05/29/2018	PRIVATE DIRECT		240,000	12,000,000	0	6
14307P-AJ-4	CGMS_C17A	D	04/09/2018	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1FE
14315L-AG-9	CGMS_14-3RA	D	05/23/2018	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0	1FE
14316C-AJ-2	CGMS_14-3RA	D	06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0	1FE
16409T-AG-4	CHPRK_18-1A	D	04/11/2018	BNP PARIBAS SECURITIES CORP		4,000,000	4,000,000	0	1FE
22535W-AF-4	CREDIT AGRICOLE SA (LONDON BRANCH)	D	04/17/2018	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0	2FE
225401-AH-1	CREDIT SUISSE GROUP AG	D	06/06/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,500,000	1,500,000	0	2FE
23076R-AN-1	CPARK_15-2A	D	04/13/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,000,000	5,000,000	0	1FE
29278D-AA-3	ENEL CHILE SA	D	06/07/2018	J.P. MORGAN SECURITIES, INC.		1,581,184	1,600,000	0	2FE
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C	D	05/08/2018	GOLDMAN SACHS & CO		6,704,810	7,000,000	150,335	1FE
404280-BR-9	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES (USA) INC.		5,000,000	5,000,000	0	1FE
46071V-AA-6	INTERSERVE PLC	D	04/30/2018	PRIVATE DIRECT		18,405,725	18,405,725	0	3Z
50188G-AV-5	LCM_18A	D	04/12/2018	NATIXIS		7,000,000	7,000,000	0	1FE
55818M-BE-6	MDPK_14-13A	D	04/11/2018	MITSUBISHI UFJ SECURITIES		7,000,000	7,000,000	0	1FE
55819T-AU-5	MDPK_16-20A	D	06/15/2018	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	1FE
55952Y-AT-4	MAGNE_14-8A	D	04/20/2018	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1FE
55953M-AU-6	MAGNE_15-15A	D	05/18/2018	GREENSLEDGE CAPITAL MARKETS		1,300,000	1,300,000	0	1FE
62924*-AA-1	NATIONAL GAS CO OF TRINIDAD & TOBA PRVT	D	04/27/2018	ING CAPITAL (ONE TIME TRANSACTION)		7,074,212	6,852,002	38,704	2
67109Y-AS-3	OAKC_15-12A	D	06/06/2018	GOLDMAN SACHS & CO		2,500,000	2,500,000	0	1FE
675758-AF-3	ODEBRECHT FINANCE LTD	D	05/31/2018	HSBC SECURITIES (USA) INC.		624,450	1,810,000	29,035	5FE
67590W-CL-6	OCT23_15-1A	D	04/10/2018	MORGAN STANLEY & CO. INC.		4,000,000	4,000,000	0	1FE
69688M-AG-0	PLMRS_18-2A	D	06/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,000,000	1,000,000	0	1FE
69700L-AE-1	PSTAT_18-3A	D	06/26/2018	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	0	1FE
74165G-AB-6	PRIMA_15-4A	D	05/31/2018	BANK OF AMERICA SECURITIES LLC		7,371,201	7,600,000	10,067	1Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		7,500,000	7,500,000	0	2FE
780097-BH-3	ROYAL BANK OF SCOTLAND GROUP PLC	D	06/20/2018	BANK OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0	2FE
801060-AD-6	SANOFI SA	D	06/12/2018	MORGAN STANLEY & CO. INC.		13,897,800	14,000,000	0	1FE
857006-AM-2	STATE GRID OVERSEAS INVESTMENT (20	D	04/24/2018	CITIGROUP GLOBAL MARKETS INC		11,060,595	11,100,000	0	1FE
87164K-AC-8	SYNGENTA FINANCE NV	D	04/17/2018	HSBC SECURITIES (USA) INC.		2,000,000	2,000,000	0	2FE
87164K-AG-9	SYNGENTA FINANCE NV	D	04/17/2018	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	0	2FE
87164K-AH-7	SYNGENTA FINANCE NV	D	04/17/2018	CREDIT SUISSE SECURITIES (USA) LLC		7,500,000	7,500,000	0	2FE
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD	D	04/10/2018	CORPORATE ACTION		4,000,000	4,000,000	0	2FE
915328-AY-4	UPLND_16-1A	D	04/25/2018	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0	1FE
92857W-BJ-8	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA SECURITIES LLC		2,475,725	2,500,000	0	2FE
92857W-BK-5	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA SECURITIES LLC		1,974,020	2,000,000	0	2FE
92857W-BN-9	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0	2FE
BIN118-PS-6	GREENFIELD SPV I SAPI DE CV	D	04/02/2018	PRIVATE DIRECT		3,500,000	3,500,000	0	2FE
G3076*-AE-6	ENVOL INVESTMENTS LIMITED	B	06/28/2018	PRIVATE DIRECT		15,167,180	15,294,905	0	2FE
G4910#-AD-2	INTERSERVE PLC	D	04/30/2018	CORPORATE ACTION		13,300,000	13,300,000	0	4Z
G4910#-AE-0	INTERSERVE PLC	D	04/30/2018	CORPORATE ACTION		23,300,000	23,300,000	0	4Z
G4910#-AF-7	INTERSERVE PLC	D	04/30/2018	CORPORATE ACTION		19,700,000	19,700,000	0	4Z
G9284#-BD-8	VITOL FINANCE LTD	D	05/31/2018	PRIVATE DIRECT		15,553,538	15,400,000	289,862	2
L9031*-AA-9	TERMINAL INVESTMENT LIMITED HOLDIN	D	04/19/2018	PRIVATE DIRECT		4,400,000	4,400,000	0	2FE
L9031*-AB-7	TERMINAL INVESTMENT LIMITED HOLDIN	D	04/19/2018	PRIVATE DIRECT		10,700,000	10,700,000	0	2FE
L9031*-AC-5	TERMINAL INVESTMENT LIMITED HOLDIN	D	04/19/2018	PRIVATE DIRECT		3,600,000	3,600,000	0	2FE
L9082*-AE-9	TRAFIGURA FUNDING SA	D	05/31/2018	PRIVATE DIRECT		4,480,300	4,400,000	32,274	2
L9082*-AF-6	TRAFIGURA FUNDING SA	D	05/31/2018	PRIVATE DIRECT		6,331,440	6,000,000	49,770	2
L9082*-AJ-8	TRAFIGURA FUNDING SA	D	05/31/2018	PRIVATE DIRECT		8,123,775	7,500,000	79,988	2
L9082*-AM-1	TRAFIGURA FUNDING SA	D	05/29/2018	PRIVATE DIRECT		10,500,000	10,500,000	0	2FE
L9082*-AN-9	TRAFIGURA FUNDING SA	D	05/29/2018	PRIVATE DIRECT		8,400,000	8,400,000	0	2FE
M2512*-AC-7	COCA COLA ICECEK	D	05/31/2018	PRIVATE DIRECT		1,740,715	1,700,000	0	3
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	D	05/21/2018	PRIVATE DIRECT		3,700,000	3,700,000	0	2FE
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD	D	05/31/2018	PRIVATE DIRECT		6,203,029	6,100,000	47,499	2
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD	D	05/31/2018	VARIOUS		12,178,062	11,700,000	210,161	2
Q27598-AA-7	CONSOLIDATED PRESS FINANCE LTD	D	05/31/2018	PRIVATE DIRECT		4,988,400	5,000,000	95,310	2FE
Q27598-AB-5	CONSOLIDATED PRESS FINANCE LTD	D	05/31/2018	PRIVATE DIRECT		9,494,680	9,500,000	195,283	2FE
Q3915#-AB-2	FLETCHER BUILDING LIMITED PRVT	D	04/27/2018	VARIOUS		11,550,882	11,100,000	73,356	2
Q3915*-AD-2	FLETCHER BUILDING LIMITED	D	04/27/2018	PRIVATE DIRECT		5,670,900	6,000,000	61,433	2
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD	D	04/11/2018	PRIVATE DIRECT		4,200,000	4,200,000	0	2FE
Q8806#-AA-5	TABCORP FINANCE PTY LTD	D	06/12/2018	PRIVATE DIRECT		25,000,000	25,000,000	0	2FE
Q8806#-AB-3	TABCORP FINANCE PTY LTD	D	06/12/2018	PRIVATE DIRECT		37,500,000	37,500,000	0	2FE
Q8806#-AC-1	TABCORP FINANCE PTY LTD	D	06/12/2018	PRIVATE DIRECT		12,500,000	12,500,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,515,061,539	1,780,676,793	4,901,421	XXX
44983K-AH-7	VOYA IM 06-3A	D	05/31/2018	DIRECT		29,509	1,403,876	0	5*
92911U-AA-6	VOYA_16-2A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		4,002,821	3,975,000	3,441	1FE
92911U-AC-2	VOYA_16-2A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		716,650	703,250	696	1FE
92911U-AE-8	VOYA_16-2A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		401,658	390,250	456	1FE
92911U-AG-3	VOYA_16-2A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		200,559	200,000	294	2AM
92912V-AN-5	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		5,690,154	5,682,000	5,686	1FE
92912V-AQ-8	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		755,722	755,000	839	1FE
92912V-AS-4	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		477,969	475,000	634	1FE
92912V-AU-9	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		27,225	27,000	44	2AM
92912V-AW-5	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		257,812	258,000	277	1FE
92914N-AJ-0	VOYA_15-1A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		6,626,873	6,640,000	5,403	1FE
92914N-AL-5	VOYA_15-1A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,118,080	1,137,000	1,025	1FE
92914N-AN-1	VOYA_15-1A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		753,595	759,000	769	1FE
92914N-AQ-4	VOYA_15-1A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		484,943	495,000	582	2AM
92914Q-AJ-3	VOYA_15-1A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		214,569	223,000	558	4AM
92915H-AA-1	VOYA_16-3A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,782,594	5,767,500	5,458	1FE
92915H-AC-7	VOYA_16-3A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,309,959	1,302,500	1,353	1FE
92915H-AE-3	VOYA_16-3A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		545,076	543,000	646	1FE
92915H-AG-8	VOYA_16-3A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		250,961	250,000	388	2AM
92915K-AA-4	VOYA_16-3A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		377,025	372,000	856	3AM
92915K-AC-0	VOYA_16-3A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		736,396	868,000	0	5*
92915Q-AA-1	VOYA_17-3A	D	04/27/2018	VARIOUS		77,250	77,250	46	1FE
92915Q-AC-7	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		6,009,628	5,995,000	4,183	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92915Q-AE-3	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		600,619	598,000	431	1FE
92915Q-AG-8	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		1,224,006	1,220,000	979	1FE
92915Q-AJ-2	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		623,261	618,000	566	1FE
92915T-AA-5	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		6,974,583	6,946,000	5,158	1FE
92915T-AC-1	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		807,779	806,000	660	1FE
92915T-AE-7	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		495,654	496,000	361	1FE
92915T-AG-2	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		764,256	759,500	718	1FE
92915T-AJ-6	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		546,944	542,500	687	3AM
92915U-AA-2	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		74,565	74,000	81	1FE
92915U-AB-0	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		6,347,917	6,335,000	6,887	1FE
92915U-AC-8	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		1,324,524	1,322,000	1,639	1FE
92915U-AD-6	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		675,615	670,000	962	1FE
92915U-AE-4	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		529,227	525,000	1,058	3AM
92915U-AF-1	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		163,961	164,000	207	1FE
92915W-AA-8	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		461,801	450,000	871	4AM
92915W-AE-0	VOYA_16-4A	D	04/27/2018	MORGAN STANLEY & CO. INC.		842,443	976,500	0	5*
92915X-AD-0	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		413,758	412,000	1,053	3AM
92916M-AA-9	VOYA_17-1A	D	04/27/2018	NATIXIS		5,505,197	5,493,540	5,498	1FE
92916M-AB-7	VOYA_17-1A	D	04/27/2018	NATIXIS		1,031,024	1,030,039	1,131	1FE
92916M-AC-5	VOYA_17-1A	D	04/27/2018	NATIXIS		559,005	557,938	721	1FE
92916M-AD-3	VOYA_17-1A	D	04/27/2018	NATIXIS		320,041	319,101	504	3AM
92916M-AE-1	VOYA_17-1A	D	04/27/2018	NATIXIS		853,423	851,498	781	1FE
92916P-AC-8	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		888,524	915,000	0	5*
92916Q-AA-0	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		6,136,931	6,129,000	7,166	1FE
92916Q-AB-8	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		465,338	464,000	564	1FE
92916Q-AC-6	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		1,227,765	1,236,000	1,585	1FE
92916Q-AD-4	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		402,996	403,000	557	1FE
92916Q-AE-2	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		406,533	408,000	720	2AM
92916Q-AF-9	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		234,997	235,000	325	1FE
92916U-AA-1	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		468,500	464,000	1,338	4AM
92916U-AB-9	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		912,405	979,000	0	5*
92917C-AA-0	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		90,124	90,125	89	1FE
92917C-AE-2	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		6,250,885	6,223,000	7,380	1FE
92917C-AG-7	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		3,623,391	3,601,000	4,438	1FE
92917C-AJ-1	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		1,003,990	1,004,000	1,304	1FE
92917C-AL-6	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		654,338	652,000	923	1FE
92917C-AN-2	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		147,585	147,000	260	3AM
92917D-AA-8	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		434,235	429,000	1,262	4AM
92917J-AA-5	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		10,123,000	10,123,000	0	1FE
92917J-AC-1	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		842,000	842,000	0	1FE
92917J-AE-7	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		1,855,000	1,855,000	0	1FE
92917J-AJ-6	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		1,012,000	1,012,000	0	1FE
92917J-AN-7	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		1,012,000	1,012,000	0	2FE
92917T-AA-3	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		632,000	632,000	0	3FE
92917T-AC-9	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		280,250	295,000	0	4FE
92917T-AE-5	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		1,379,520	1,437,000	0	6Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						108,470,938	110,052,367	92,498	XXX
8399997. Total - Bonds - Part 3						2,008,500,319	1,977,980,541	8,085,113	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,008,500,319	1,977,980,541	8,085,113	XXX
293648-10-7	ENTERGY UTILITY HOLDING CO		05/31/2018	PRIVATE DIRECT	800.000	876,726	0.00	0	P2U
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						876,726	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						876,726	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						876,726	XXX	0	XXX
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		04/27/2018	DIRECT	130.295	2,083,026		0	U
FHLBBO-ST-3	FEDERAL HOME LOAN BANK OF BOSTON		05/23/2018	DIRECT	160,352.000	16,035,200		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,118,226	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						18,118,226	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig-nation or Market Indicator (a)
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						18,118,226	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						18,994,952	XXX	0	XXX
9999999 - Totals						2,027,495,271	XXX	8,085,113	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176L-GJ-8	GNMA		06/01/2018	MBS PAYDOWN		76,344	76,344	80,925	76,629	0	(285)	0	(285)	0	76,344	0	0	0	1,367	07/20/2041	1FE
36202A-NQ-6	GNMA2 30YR		06/01/2018	MBS PAYDOWN		90	90	95	91	0	0	0	0	0	90	0	0	0	3	10/20/2022	1FE
36202B-Y5-8	GNMA2 30YR		06/01/2018	MBS PAYDOWN		130	130	139	131	0	(1)	0	(1)	0	130	0	0	0	5	06/20/2021	1FE
36202D-KL-4	GNMA2 30YR		06/01/2018	MBS PAYDOWN		3,562	3,562	3,563	3,562	0	0	0	0	0	3,562	0	0	0	100	11/20/2030	1FE
36202F-HX-7	GNMA2 30YR		06/01/2018	MBS PAYDOWN		209,442	209,442	219,423	210,156	0	(714)	0	(714)	0	209,442	0	0	0	3,946	07/20/2040	1FE
36202F-UF-1	GNMA2 30YR		06/01/2018	MBS PAYDOWN		68,817	68,817	73,333	69,131	0	(314)	0	(314)	0	68,817	0	0	0	1,284	06/20/2041	1FE
36202F-V9-4	GNMA2 30YR		06/01/2018	MBS PAYDOWN		181,661	181,661	196,194	182,592	0	(931)	0	(931)	0	181,661	0	0	0	3,401	08/20/2041	1FE
36202F-X9-2	GNMA2 30YR		06/01/2018	MBS PAYDOWN		69,987	69,987	74,579	70,306	0	(320)	0	(320)	0	69,987	0	0	0	1,326	10/20/2041	1FE
36220D-FD-6	GNMA 30YR		06/01/2018	MBS PAYDOWN		55	55	61	56	0	0	0	0	0	55	0	0	0	2	03/15/2019	1FE
36220Q-ZZ-6	GNMA 30YR		06/01/2018	MBS PAYDOWN		407	407	456	411	0	(4)	0	(4)	0	407	0	0	0	16	02/15/2020	1FE
36223D-SG-2	GNMA 30YR		06/01/2018	MBS PAYDOWN		136	136	150	137	0	(1)	0	(1)	0	136	0	0	0	5	05/15/2021	1FE
36297F-K6-8	GNMA 30YR		06/01/2018	MBS PAYDOWN		4,623	4,623	4,828	4,625	0	(2)	0	(2)	0	4,623	0	0	0	96	12/15/2039	1FE
36297F-KW-1	GNMA 30YR		06/01/2018	MBS PAYDOWN		8,370	8,370	8,742	8,375	0	(4)	0	(4)	0	8,370	0	0	0	174	12/15/2039	1FE
0599999. Subtotal - Bonds - U.S. Governments						623,624	623,624	662,488	626,202	0	(2,576)	0	(2,576)	0	623,624	0	0	0	11,725	XXX	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS	D	03/29/2018	MBS PAYDOWN		764,857	763,770	847,068	766,633	0	(1,776)	0	(1,776)	0	764,857	0	0	0	0	03/31/2030	2FE
296464-AA-8	ESKOM HOLDINGS LTD	D	05/29/2018	VARIOUS		2,238,265	2,245,000	2,229,495	2,239,265	0	577	0	577	0	2,239,841	0	(1,576)	(1,576)	108,649	01/26/2021	4FE
46639U-AB-1	JSC NATIONAL COMPANY KAZMUNAYGAS	D	05/04/2018	CORPORATE ACTION		217,600	200,000	200,336	200,313	0	(2)	0	(2)	0	200,311	0	17,289	17,289	5,878	04/30/2043	2FE
48667Q-AE-5	NK KAZMUNAYGAZ AO	D	05/04/2018	CORPORATE ACTION		628,642	577,000	566,862	573,942	0	413	0	413	0	574,355	0	54,287	54,287	20,083	05/05/2020	2FE
48667Q-AF-2	NK KAZMUNAYGAZ AO	D	05/04/2018	CORPORATE ACTION		1,198,476	1,096,000	1,192,813	1,135,970	0	(3,889)	0	(3,889)	0	1,132,080	0	66,396	66,396	39,787	04/09/2021	2FE
48667Q-AH-8	KAZMUNAYGAS NATIONAL CO JSC	D	05/04/2018	CORPORATE ACTION		1,055,500	1,000,000	993,920	995,430	0	177	0	177	0	995,607	0	59,893	59,893	23,969	05/07/2025	2FE
836205-AQ-7	SOUTH AFRICA REPUBLIC OF (GOVERNM	D	05/29/2018	MORGAN STANLEY & CO. INC. SINKING FUND REDEMPTION		1,536,438	1,550,000	1,658,500	1,612,610	0	(3,092)	0	(3,092)	0	1,609,518	0	(73,081)	(73,081)	62,667	01/17/2024	3FE
EG4211-75-1	PETRO CO TRIN/TOBAGO LTD	D	05/08/2018			104,167	104,167	111,042	104,167	0	0	0	0	0	104,167	0	0	0	3,125	05/08/2022	4FE
E12387-68-2	KMG FINANCE SUB BV	D	05/04/2018	CORPORATE ACTION		4,257,766	3,908,000	4,439,256	4,083,025	0	(24,206)	0	(24,206)	0	4,058,819	0	198,947	198,947	136,020	05/05/2020	2FE
E14584-47-6	KAZMUNAIGAZ FINANCE SUB BV	D	05/04/2018	CORPORATE ACTION		2,859,503	2,615,000	2,925,571	2,742,876	0	(12,432)	0	(12,432)	0	2,730,444	0	129,058	129,058	94,930	04/09/2021	2FE
E18600-34-4	NAMIBIA REPUBLIC OF (GOVERNMENT)	D	05/29/2018	STANDARD NEW YORK SECURITIES INC		2,136,750	2,100,000	2,362,500	2,225,813	0	(10,189)	0	(10,189)	0	2,215,624	0	(78,874)	(78,874)	66,092	11/03/2021	3FE
EJ5266-39-4	REPUBLIC OF COLUMBIA	D	04/26/2018	GOLDMAN SACHS & CO		2,701,800	2,850,000	2,826,602	2,837,222	0	759	0	759	0	2,837,981	0	(136,181)	(136,181)	46,758	03/15/2023	2FE
1099999. Subtotal - Bonds - All Other Governments						19,699,764	19,008,937	20,353,965	19,517,266	0	(53,660)	0	(53,660)	0	19,463,604	0	236,158	236,158	607,958	XXX	XXX
033177-XU-5	ANCHORAGE ALASKA ELEC UTIL REV		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		985,458	940,000	1,076,657	1,003,495	0	(10,742)	0	(10,742)	0	992,752	0	(7,294)	(7,294)	29,551	12/01/2029	1FE
23542J-BN-4	DALLAS TEX WTRWKS & SWR SYS RE		05/29/2018	GOLDMAN SACHS		1,070,934	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	(79,067)	(79,067)	17,354	10/01/2027	1FE
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV		05/24/2018	CITIGROUP		1,380,532	1,260,000	1,440,671	1,426,286	0	(6,646)	0	(6,646)	0	1,419,641	0	(39,109)	(39,109)	31,125	12/01/2026	1FE
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		05/29/2018	DO NOT USE - RBC CAPITAL MARKETS		39,002	40,000	40,158	40,139	0	(6)	0	(6)	0	40,133	0	(1,131)	(1,131)	1,026	07/01/2024	1FE
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY C		05/24/2018	STIFEL NICOLAUS & CO		1,878,484	2,070,000	2,050,602	2,051,651	0	513	0	513	0	2,052,165	0	(173,681)	(173,681)	55,226	08/01/2038	1FE
438670-5Y-3	HONOLULU HAWAII CITY & CNTY		05/29/2018	BANK OF AMERICA		320,671	345,000	345,000	345,000	0	0	0	0	0	345,000	0	(24,329)	(24,329)	5,743	10/01/2026	1FE
438701-F8-2	HONOLULU HAWAII CITY & CNTY WA		05/29/2018	BANK OF AMERICA		212,842	230,000	230,000	230,000	0	0	0	0	0	230,000	0	(17,158)	(17,158)	5,448	07/01/2027	1FE
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STA		05/29/2018	WELLS FARGO		511,535	500,000	571,665	562,348	0	(2,175)	0	(2,175)	0	560,173	0	(48,638)	(48,638)	18,154	01/01/2029	1FE
59333P-V5-4	MIAMI-DADE CNTY FLA AVIATION R		05/29/2018	BANK OF AMERICA		626,142	670,000	681,223	679,873	0	(338)	0	(338)	0	679,535	0	(53,393)	(53,393)	11,977	10/01/2026	1FE
60534W-BL-1	MISSISSIPPI DEV BK SPL OBLIG		05/29/2018	MORGAN STANLEY		239,080	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(10,920)	(10,920)	4,464	08/01/2022	1FE
60534W-BM-9	MISSISSIPPI DEV BK SPL OBLIG		05/29/2018	MORGAN STANLEY		236,763	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(13,238)	(13,238)	4,878	08/01/2023	1FE
63968A-L7-8	NEBRASKA PUB PWR DIST REV		05/29/2018	MORGAN STANLEY		215,528	230,000	230,000	230,000	0	0	0	0	0	230,000	0	(14,472)	(14,472)	5,557	01/01/2025	1FE
64966J-AN-6	NEW YORK N Y		05/29/2018	CITIGROUP		359,393	330,000	393,792	372,693	0	(2,723)	0	(2,723)	0	369,970	0	(10,577)	(10,577)	8,953	12/01/2022	1FE
64966L-M7-3	NEW YORK N Y		04/19/2018	JP MORGAN CHASE		967,968	960,000	1,026,413	1,018,312	0	(2,210)	0	(2,210)	0	1,016,102	0	(48,134)	(48,134)	14,200	06/01/2028	1FE
64971W-J6-8	NEW YORK N Y CITY TRANSITIONAL		05/29/2018	DO NOT USE - RBC CAPITAL MARKETS		644,686	700,000	690,879	692,232	0	325	0	325	0	692,557	0	(47,871)	(47,871)	8,696	05/01/2025	1FE
64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL		05/24/2018	VARIOUS		1,142,612	1,150,000	1,218,253	1,207,137	0	(2,269)	0	(2,269)	0	1,204,868	0	(62,256)	(62,256)	30,168	08/01/2027	1FE
64985H-WX-1	NEW YORK ST ENVIRONMENTAL FACS		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		209,951	230,000	232,417	232,206	0	(55)	0	(55)	0	232,151	0	(22,200)	(22,200)	5,356	07/15/2029	1FE
650116-AY-2	NEW YORK TRANSN DEV CORP SPL F		05/24/2018	STIFEL NICOLAUS & CO		1,091,028	1,150,000	1,172,782	1,169,356	0	(1,035)	0	(1,035)	0	1,168,321	0	(77,293)	(77,293)	32,722	01/01/2025	2FE
650116-AZ-9	NEW YORK TRANSN DEV CORP SPL F		05/24/2018	STIFEL NICOLAUS & CO		1,090,097	1,150,000	1,173,863	1,170,516	0	(1,013)	0	(1,013)	0	1,169,503	0	(79,407)	(79,407)	33,770	07/01/2025	2FE
650116-BA-3	NEW YORK TRANSN DEV CORP SPL F		05/24/2018	STIFEL NICOLAUS & CO		1,529,685	1,620,000	1,650,241	1,645,947	0	(1,188)	0	(1,188)	0	1,644,759	0	(115,074)	(115,074)	48,309	01/01/2026	2FE
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN R		05/29/2018	MORGAN STANLEY		233,797	230,000	250,659	244,146	0	(1,541)	0	(1,541)	0	242,605	0	(8,807)	(8,807)	7,710	01/01/2021	1FE
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN R		05/29/2018	MORGAN STANLEY		51,192	50,000	55,326	53,973	0	(321)	0	(321)	0	53,652	0	(2,460)	(2,460)	1,753	01/01/2022	1FE
68607L-XQ-5	OREGON ST		05/29/2018	VARIOUS		3,734,271	3,200,000	4,097,093	3,947,626	0	(26,244)	0	(26,244)	0	3,921,382	0	(187,111)	(187,111)	77,552	06/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68607V-J9-7	OREGON ST DEPT ADMINISTRATIVE		05/29/2018	WELLS FARGO		64,211	65,000	65,818	65,449	0	(45)	0	(45)	0	65,404	0	(1,193)	(1,193)	1,049	04/01/2021	1FE
68607V-K2-0	OREGON ST DEPT ADMINISTRATIVE		05/29/2018	WELLS FARGO		59,134	60,000	60,784	60,485	0	(36)	0	(36)	0	60,449	0	(1,315)	(1,315)	1,047	04/01/2022	1FE
68607V-K3-8	OREGON ST DEPT ADMINISTRATIVE		05/29/2018	WELLS FARGO		500,397	510,000	515,233	513,517	0	(209)	0	(209)	0	513,308	0	(12,911)	(12,911)	9,205	04/01/2023	1FE
718814-ZZ-2	PHOENIX AZ SERIES A		05/29/2018	VARIOUS		2,766,737	2,460,000	2,937,995	2,876,993	0	(10,497)	0	(10,497)	0	2,866,496	0	(99,758)	(99,758)	118,096	07/01/2034	1FE
79642B-LT-8	SAN ANTONIO TEX WTR REV		05/29/2018	VARIOUS		4,988,327	4,700,000	5,410,781	5,072,973	0	(48,088)	0	(48,088)	0	5,024,885	0	(36,558)	(36,558)	136,391	05/15/2034	1FE
812643-GE-8	SEATTLE WASH MUN LT & PWR REV		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		937,705	810,000	1,054,806	1,024,363	0	(7,056)	0	(7,056)	0	1,017,307	0	(79,603)	(79,603)	38,554	02/01/2027	1FE
837151-RW-1	SOUTH CAROLINA ST PUB SVCS AUT		05/29/2018	BARCLAYS / BARCAP		346,975	370,000	371,328	371,083	0	(57)	0	(57)	0	371,025	0	(24,051)	(24,051)	4,369	12/01/2023	1FE
880541-XZ-5	TENNESSEE ST		05/29/2018	CITIGROUP		520,524	570,000	570,000	570,000	0	0	0	0	0	570,000	0	(49,476)	(49,476)	10,220	08/01/2027	1FE
880541-YA-9	TENNESSEE ST		05/29/2018	CITIGROUP		578,842	640,000	640,000	640,000	0	0	0	0	0	640,000	0	(61,158)	(61,158)	12,005	08/01/2028	1FE
88213A-GE-9	TEXAS A & M UNIV REV		05/24/2018	MORGAN STANLEY		1,056,965	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	(93,035)	(93,035)	17,402	05/15/2029	1FE
914460-FT-2	UNIVERSITY MINN		05/24/2018	MORGAN STANLEY		1,121,032	1,025,000	1,272,107	1,246,124	0	(7,393)	0	(7,393)	0	1,238,730	0	(117,698)	(117,698)	42,152	08/01/2030	1FE
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3		05/24/2018	MORGAN KEEGAN RAYMOND JAMES		2,308,988	1,940,000	2,579,148	2,511,503	0	(21,795)	0	(21,795)	0	2,489,708	0	(180,720)	(180,720)	113,406	07/01/2030	1FE
955116-BG-2	W PALM BEACH FL		05/29/2018	MORGAN STANLEY		296,259	320,000	320,000	320,000	0	0	0	0	0	320,000	0	(23,741)	(23,741)	5,545	10/01/2024	1FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPR		05/29/2018	VARIOUS		3,741,521	3,370,000	3,988,392	3,835,257	0	(23,422)	0	(23,422)	0	3,811,835	0	(70,314)	(70,314)	96,963	05/01/2026	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						38,059,268	36,695,000	41,214,086	40,230,683	0	(176,266)	0	(176,266)	0	40,054,416	0	(1,995,151)	(1,995,151)	1,066,096	XXX	XXX
040484-DX-2	ARIZONA BRD REGENTS UNIV ARIZ SYS		05/25/2018	JP MORGAN CHASE		5,589,560	5,240,000	6,078,174	5,695,637	0	(70,393)	0	(70,393)	0	5,625,244	0	(35,684)	(35,684)	279,536	08/01/2035	1FE
088281-BG-4	BEXAR CNTY TEX		05/29/2018	VARIOUS		5,126,540	4,935,000	5,596,142	5,199,355	0	(56,437)	0	(56,437)	0	5,142,918	0	(16,378)	(16,378)	125,347	06/15/2039	1FE
11502R-AB-6	BROWARD CNTY FLA HALF-CENT SALES T		05/29/2018	VARIOUS		3,197,321	2,985,000	3,482,988	3,262,158	0	(30,449)	0	(30,449)	0	3,231,709	0	(34,388)	(34,388)	105,124	10/01/2030	1FE
235241-LT-1	DALLAS TX AREA RAPID TRAN		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		4,861,398	4,700,000	5,264,000	4,923,059	0	(51,371)	0	(51,371)	0	4,871,688	0	(10,290)	(10,290)	145,220	12/01/2034	1FE
235308-RA-3	DALLAS TEX INDPT SCH DIST		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		4,092,010	3,760,000	4,455,374	4,167,799	0	(39,075)	0	(39,075)	0	4,128,723	0	(36,713)	(36,713)	168,617	02/15/2035	1FE
341507-ZP-9	FLORIDA ST BRD ED LOTTERY REV		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		1,951,457	1,875,000	2,132,063	1,981,659	0	(22,042)	0	(22,042)	0	1,959,617	0	(8,160)	(8,160)	103,555	07/01/2029	1FE
442435-5B-5	HOUSTON TEX UTIL SYS REV		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		6,554,555	6,450,000	6,945,830	6,845,550	0	(12,450)	0	(12,450)	0	6,833,099	0	(278,545)	(278,545)	133,055	05/15/2028	1FE
574218-A9-4	MARYLAND ST HEALTH & HIGHER ED		05/29/2018	JEFFERIES & CO		126,656	130,000	130,000	130,000	0	0	0	0	0	130,000	0	(3,344)	(3,344)	2,733	07/01/2022	1FE
574218-B3-6	MARYLAND ST HEALTH & HIGHER ED		05/29/2018	JEFFERIES & CO		454,753	470,000	470,000	470,000	0	0	0	0	0	470,000	0	(15,247)	(15,247)	11,434	07/01/2024	1FE
57582P-UR-9	MASSACHUSETTS ST		04/19/2018	CITIGROUP		2,328,902	2,150,000	2,493,850	2,418,087	0	(8,849)	0	(8,849)	0	2,409,239	0	(80,337)	(80,337)	48,074	05/01/2026	1FE
73474T-AC-4	PORT MORROW ORE TRANSMISSION F		05/25/2018	MORGAN KEEGAN RAYMOND JAMES		986,210	1,000,000	1,038,700	1,029,306	0	(1,421)	0	(1,421)	0	1,027,885	0	(41,675)	(41,675)	25,189	09/01/2025	1FE
73474T-AH-3	PORT MORROW ORE TRANSMISSION F		04/19/2018	MORGAN KEEGAN RAYMOND JAMES		2,180,794	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	(19,206)	(19,206)	41,640	09/01/2022	1FE
76222R-HN-5	RHODE ISLAND ST & PROVIDENCE PLANT		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		966,875	940,000	1,025,004	982,101	0	(6,079)	0	(6,079)	0	976,021	0	(9,147)	(9,147)	28,978	04/01/2021	1FE
76222R-HP-0	RHODE ISLAND ST & PROVIDENCE PLANT		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		1,028,004	995,000	1,093,694	1,043,880	0	(7,058)	0	(7,058)	0	1,036,822	0	(8,818)	(8,818)	31,989	04/01/2022	1FE
76222R-HQ-8	RHODE ISLAND ST & PROVIDENCE PLANT		05/29/2018	MORGAN KEEGAN RAYMOND JAMES		1,409,926	1,360,000	1,503,847	1,431,242	0	(10,288)	0	(10,288)	0	1,420,955	0	(11,029)	(11,029)	45,072	04/01/2023	1FE
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV		05/29/2018	VARIOUS		4,384,051	3,840,000	4,723,538	4,598,049	0	(19,332)	0	(19,332)	0	4,578,717	0	(194,665)	(194,665)	131,452	04/01/2030	1FE
914026-LZ-0	UNIVERSITY ALA GEN REV		05/25/2018	VARIOUS		5,413,084	5,100,000	5,825,730	5,491,556	0	(51,302)	0	(51,302)	0	5,440,254	0	(27,170)	(27,170)	261,177	07/01/2038	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						50,652,096	48,130,000	54,458,934	51,869,438	0	(386,546)	0	(386,546)	0	51,482,891	0	(830,796)	(830,796)	1,688,192	XXX	XXX
31282Y-AC-3	FHSTR_103 B		06/01/2018	INTEREST ONLY PAYMENT		0	0	89	0	0	(4)	0	(4)	0	0	0	0	0	8	11/01/2021	1FE
31282Y-AE-9	FHLB_106-B B		06/01/2018	INTEREST ONLY PAYMENT		0	0	310	0	0	(14)	0	(14)	0	0	0	0	0	18	06/01/2022	1FE
31282Y-AL-3	FHSTR_135 B		06/01/2018	INTEREST ONLY PAYMENT		0	0	289	0	0	(13)	0	(13)	0	0	0	0	0	26	11/01/2021	1FE
31282Y-AM-1	FHSTR_136 B		06/30/2018	VARIOUS		0	0	79	0	0	0	0	0	0	0	0	0	0	8	11/01/2021	1FE
31282Y-AN-9	FHSTR_138 A		06/01/2018	INTEREST ONLY PAYMENT		0	0	165	0	0	(6)	0	(6)	0	0	0	0	0	9	08/01/2022	1FE
31282Y-AR-0	FHSTR_140 B		06/01/2018	INTEREST ONLY PAYMENT		0	0	147	0	0	(9)	0	(9)	0	0	0	0	0	10	09/01/2021	1FE
31282Y-AS-8	FHSTR_143 B		06/01/2018	INTEREST ONLY PAYMENT		0	0	106	0	0	(4)	0	(4)	0	0	0	0	0	5	10/01/2022	1FE
31282Y-CW-7	FHSTR_207 IO		06/30/2018	VARIOUS		0	0	2,475	0	0	(28)	0	(28)	0	0	0	0	0	57	04/01/2030	1FE
31282Y-NS-4	FHSTR_239		06/15/2018	INTEREST ONLY PAYMENT		0	0	28,158	2,369	0	(2,369)	0	(2,369)	0	0	0	0	0	3,543	08/15/2036	1FE
31282Y-NU-9	FHSTR_239		06/15/2018	INTEREST ONLY PAYMENT		0	0	23,797	2,006	0	(2,006)	0	(2,006)	0	0	0	0	0	2,997	08/15/2036	1FE
31282Y-YA-1	FHSTR_244		06/15/2018	INTEREST ONLY PAYMENT		0	0	9,553	785	0	(785)	0	(785)	0	0	0	0	0	1,230	12/15/2036	1FE
31283E-AC-6	FHGS_3 IO		06/30/2018	VARIOUS		0	0	48	0	0	0	0	0	0	0	0	0	0	5	07/25/2022	1FE
31283G-BM-8	FGOLD 30YR		06/01/2018	MBS PAYDOWN		50	50	54	51	0	(1)	0	(1)	0	50	0	0	0	2	01/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283G-KM-8	FGOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		840	840	934	866	0	(26)	0	(26)	0	840	0	0	0	35	04/01/2025	1FE
31283G-M5-3	FGOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		20	20	22	20	0	0	0	0	0	20	0	0	0	1	08/01/2021	1FE
31283G-YX-9	FGOLD 30YR		06/01/2018	MBS PAYDOWN		36	36	36	36	0	0	0	0	0	36	0	0	0	1	06/01/2027	1FE
3128HU-5X-5	FHSTR_258		06/01/2018	INTEREST ONLY PAYMENT		0	0	81,781	5,260	0	(5,260)	0	(5,260)	0	0	0	0	0	9,607	01/15/2036	1FE
3128HU-A5-0	FHSTR_246		06/15/2018	INTEREST ONLY PAYMENT		0	0	6,282	561	0	(561)	0	(561)	0	0	0	0	0	842	05/15/2037	1FE
3128HU-A8-4	FHSTR_246		06/15/2018	INTEREST ONLY PAYMENT		0	0	8,203	739	0	(739)	0	(739)	0	0	0	0	0	1,097	05/15/2037	1FE
3128HU-BP-5	FHSTR_246		06/15/2018	INTEREST ONLY PAYMENT		0	0	21,024	1,790	0	(1,790)	0	(1,790)	0	0	0	0	0	2,733	05/15/2037	1FE
3128HU-CK-5	FHSTR_246		06/15/2018	INTEREST ONLY PAYMENT		0	0	49,393	4,087	0	(4,087)	0	(4,087)	0	0	0	0	0	6,357	05/15/2037	1FE
3128HV-A5-8	FGLMC_225		06/01/2018	MBS PAYDOWN		74,537	74,537	68,900	74,071	0	466	0	466	0	74,537	0	0	0	0	11/01/2033	1FE
3128HW-C6-2	FHSTR_242		06/01/2018	MBS PAYDOWN		63,118	63,118	56,678	62,603	0	515	0	515	0	63,118	0	0	0	0	11/15/2036	1FE
3128HX-WK-7	FHSTR_269		06/01/2018	MBS PAYDOWN		188,994	188,994	147,770	186,999	0	1,995	0	1,995	0	188,994	0	0	0	0	08/15/2042	1FE
3128K5-ZE-5	FGOLD 30YR		06/01/2018	MBS PAYDOWN		80,048	80,048	82,606	80,045	0	4	0	4	0	80,048	0	0	0	1,791	02/01/2035	1FE
3128M6-M6-2	FGOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		2,058	2,058	2,232	2,075	0	(17)	0	(17)	0	2,058	0	0	0	56	08/01/2038	1FE
3128M7-YM-2	FGOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		33,612	33,612	36,674	33,822	0	(210)	0	(210)	0	33,612	0	0	0	781	11/01/2038	1FE
3128MJ-X4-7	FGOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		919,008	919,008	963,451	920,869	0	(1,861)	0	(1,861)	0	919,008	0	0	0	13,485	03/01/2046	1FE
3128MJ-XK-1	FGOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		486,389	486,389	507,136	487,388	0	(999)	0	(999)	0	486,389	0	0	0	7,191	12/01/2045	1FE
3128P7-5Z-2	FGOLD 20YR		04/19/2018	VARIOUS		11,448,991	11,319,139	11,920,468	11,946,606	0	(34,854)	0	(34,854)	0	11,911,752	0	(462,761)	(462,761)	157,001	05/01/2034	1FE
3128PS-GU-5	FGOLD 15YR		05/29/2018	VARIOUS		79,162	77,080	80,717	80,583	0	(390)	0	(390)	0	80,193	0	(1,031)	(1,031)	1,504	09/01/2025	1FE
312903-D6-1	FHLMC_153 R		06/15/2018	MBS PAYDOWN		4,881	4,881	3,012	0	0	1,869	0	1,869	0	4,881	0	0	0	0	04/15/2021	1FE
312903-GE-1	FHLMC_110 R		06/15/2018	MBS PAYDOWN		2,075	2,075	529	0	0	1,546	0	1,546	0	2,075	0	0	0	0	01/15/2021	1FE
312903-PH-4	FHLMC_127 G		06/15/2018	MBS PAYDOWN		130	130	12,116	5	0	125	0	125	0	130	0	0	0	405	03/15/2021	1FE
312903-R4-1	FHLMC_163 G		06/15/2018	MBS PAYDOWN		12	12	71	0	0	(59)	0	(59)	0	12	0	0	0	0	07/15/2021	1FE
312903-TR-8	FHLMC_136 F		06/15/2018	VARIOUS		18	18	95	0	0	(9)	0	(9)	0	18	0	0	0	15	04/15/2021	1FE
312904-3F-0	FHLMC_1038 H		06/15/2018	MBS PAYDOWN		977	977	1,133	0	0	(156)	0	(156)	0	977	0	0	0	21	02/15/2021	1FE
312904-4J-1	FHLMC_1040 I		06/15/2018	MBS PAYDOWN		743	743	880	0	0	(137)	0	(137)	0	743	0	0	0	23	02/15/2021	1FE
312904-BH-7	FHLMC_183 I		06/15/2018	MBS PAYDOWN		1	1	3	0	0	(2)	0	(2)	0	1	0	0	0	0	08/15/2021	1FE
312904-LH-6	FHLMC_1003 I		06/15/2018	MBS PAYDOWN		347	347	419	0	0	(72)	0	(72)	0	347	0	0	0	10	10/15/2020	1FE
312904-NJ-0	FHLMC_1007 I		06/01/2018	MBS PAYDOWN		3	3	19	0	0	(17)	0	(17)	0	3	0	0	0	3	10/15/2020	1FE
312904-PG-4	FHLMC_1009 E		06/15/2018	MBS PAYDOWN		178	178	209	0	0	(31)	0	(31)	0	178	0	0	0	4	10/15/2020	1FE
312904-PS-8	FHLMC_1011 G		06/15/2018	MBS PAYDOWN		278	278	350	0	0	(71)	0	(71)	0	278	0	0	0	10	11/15/2020	1FE
312904-RT-4	FHLMC_1014 G		06/01/2018	MBS PAYDOWN		26	26	173	0	0	(10)	0	(10)	0	26	0	0	0	11	11/15/2020	1FE
312904-W9-2	FHLMC_1035 L		06/01/2018	MBS PAYDOWN		1	1	6	0	0	(5)	0	(5)	0	1	0	0	0	1	01/15/2021	1FE
312905-5J-7	FHLMC_1095 E		06/15/2018	MBS PAYDOWN		41	41	175	0	0	(134)	0	(134)	0	41	0	0	0	21	06/15/2021	1FE
312905-DR-0	FHLMC_1050 I		06/01/2018	MBS PAYDOWN		6	6	58	0	0	(51)	0	(51)	0	6	0	0	0	5	03/15/2021	1FE
312905-EH-1	FHLMC_1050 X		06/01/2018	MBS PAYDOWN		5	5	96	9	0	(4)	0	(4)	0	5	0	0	0	10	03/15/2021	1FE
312905-L4-2	FHLMC_1078 H		06/01/2018	MBS PAYDOWN		113	113	2,509	73	0	(55)	0	(55)	0	113	0	0	0	109	05/15/2021	1FE
312905-MF-6	FHLMC_1059 IA		06/01/2018	MBS PAYDOWN		53	53	219	0	0	(7)	0	(7)	0	53	0	0	0	8	04/15/2021	1FE
312905-SW-3	FHLMC_1071 S		06/15/2018	MBS PAYDOWN		204	204	223	0	0	(19)	0	(19)	0	204	0	0	0	5	04/15/2021	1FE
312906-7A-2	FHLMC_1146 F		06/15/2018	MBS PAYDOWN		191	191	247	0	0	(56)	0	(56)	0	191	0	0	0	5	09/15/2021	1FE
312906-U2-4	FHLMC_1131 F		06/15/2018	MBS PAYDOWN		287	287	364	0	0	(78)	0	(78)	0	287	0	0	0	9	09/15/2021	1FE
312906-XX-3	FHLMC_1126 M		06/01/2018	MBS PAYDOWN		6	6	65	0	0	(60)	0	(60)	0	6	0	0	0	5	07/15/2021	1FE
312907-5H-7	FHLMC_1190 J		06/01/2018	MBS PAYDOWN		3	3	39	0	0	(36)	0	(36)	0	3	0	0	0	3	01/15/2022	1FE
312907-6X-1	FHLMC_1189 H		06/15/2018	MBS PAYDOWN		152	152	161	0	0	(9)	0	(9)	0	152	0	0	0	1	01/15/2022	1FE
312907-NJ-8	FHLMC_1160 F		06/15/2018	MBS PAYDOWN		450	450	584	0	0	(134)	0	(134)	0	450	0	0	0	12	10/15/2021	1FE
312907-PB-8	FHLMC_1159 E		06/01/2018	MBS PAYDOWN		268	268	259	0	0	9	0	9	0	268	0	0	0	0	11/15/2021	1FE
312907-PY-8	FHLMC_1157 LZ		06/01/2018	MBS PAYDOWN		10,838	10,838	10,956	10,841	0	(2)	0	(2)	0	10,838	0	0	0	338	10/15/2021	1FE
312907-SM-1	FHLMC_1161 I		06/01/2018	MBS PAYDOWN		7,574	7,574	6,714	7,578	0	(4)	0	(4)	0	7,574	0	0	0	205	11/15/2021	1FE
312909-E2-6	FHLMC_1256 E		06/15/2018	MBS PAYDOWN		12	12	103	0	0	(91)	0	(91)	0	12	0	0	0	9	04/15/2022	1FE
312909-FV-1	FHLMC_1248 BC		06/15/2018	MBS PAYDOWN		3	3	38	0	0	(35)	0	(35)	0	3	0	0	0	3	03/15/2022	1FE
312909-GB-4	FREDDIE MAC FHLMC_1248 IOETTE		06/15/2018	MBS PAYDOWN		1	1	52	0	0	(51)	0	(51)	0	1	0	0	0	7	03/15/2022	1FE
312909-PF-5	FHLMC_1249 B		06/01/2018	MBS PAYDOWN		274	274	263	0	0	11	0	11	0	274	0	0	0	0	04/15/2022	1FE
31290K-3Y-3	FHLMC 30YR		06/01/2018	VARIOUS		601	601	650	619	0	(12)	0	(12)	0	601	0	0	0	52	07/01/2020	1FE
312910-3T-7	FHLMC_1311 LB		06/01/2018	MBS PAYDOWN		27	27	406	0	0	(379)	0	(379)	0	27	0	0	0	23	07/15/2022	1FE
312910-H5-4	FHLMC_1315 SA		06/15/2018	MBS PAYDOWN		2	2	245	0	0	(243)	0	(243)	0	2	0	0	0	14	07/15/2022	1FE
312910-H9-6	FHLMC_1315 W		06/01/2018	MBS PAYDOWN		13	13	133	0	0	(120)	0	(120)	0	13	0	0	0	7	07/15/2022	1FE
312910-KL-5	FHLMC_1294 E		06/01/2018	MBS PAYDOWN		1	1	9	0	0	(9)	0	(9)	0	1	0	0	0	1	06/15/2022	1FE
312911-L7-3	FHLMC_1372 E		06/30/2018	VARIOUS		0	0	119	0	0	0	0	0	0	0	0	0	0	13	09/15/2022	1FE
312912-A6-5	FHLMC_1403 N		06/01/2018	MBS PAYDOWN		75,309	75,309	72,231	75,169	0	140	0	140	0	75,309	0	0	0	2,345	11/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312912-ML-9	FHLMC 1395 S		06/30/2018	VARIOUS		0	0	869	0	0	0	0	0	0	0	0	0	0	51	10/15/2022	1FE
312929-FS-6	FGOLD 30YR		06/01/2018	MBS PAYDOWN		27,328	27,328	28,908	27,352	0	(24)	0	(24)	0	27,328	0	0	0	514	11/01/2038	1FE
31292G-5T-9	FGOLD 30YR		06/01/2018	MBS PAYDOWN		57	57	58	57	0	0	0	0	0	57	0	0	0	2	07/01/2029	1FE
31292G-EK-8	FGOLD 30YR		06/01/2018	MBS PAYDOWN		41	41	44	41	0	0	0	0	0	41	0	0	0	2	06/01/2022	1FE
31292G-N3-6	FGOLD 30YR		06/01/2018	MBS PAYDOWN		194	194	196	194	0	0	0	0	0	194	0	0	0	6	07/01/2025	1FE
31292H-AA-2	FGOLD 30YR		06/01/2018	MBS PAYDOWN		127	127	129	127	0	0	0	0	0	127	0	0	0	5	12/01/2029	1FE
31292K-2X-4	FGOLD 30YR		06/01/2018	MBS PAYDOWN		33,482	33,482	34,906	33,577	0	(96)	0	(96)	0	33,482	0	0	0	648	08/01/2040	1FE
31292S-BP-4	FGOLD 30YR		06/01/2018	MBS PAYDOWN		138,202	138,202	141,657	138,333	0	(131)	0	(131)	0	138,202	0	0	0	2,551	07/01/2043	1FE
312939-WA-5	FGOLD 30YR		06/01/2018	MBS PAYDOWN		26,459	26,459	27,525	26,521	0	(62)	0	(62)	0	26,459	0	0	0	555	03/01/2040	1FE
31293X-J8-2	FGOLD 30YR		06/01/2018	MBS PAYDOWN		33	33	33	33	0	0	0	0	0	33	0	0	0	1	10/01/2029	1FE
312941-5R-4	FGOLD 30YR		06/01/2018	MBS PAYDOWN		525	525	549	525	0	0	0	0	0	525	0	0	0	10	08/01/2040	1FE
312941-K7-1	FGOLD 30YR		06/01/2018	MBS PAYDOWN		12,615	12,615	13,424	12,674	0	(59)	0	(59)	0	12,615	0	0	0	263	07/01/2040	1FE
312941-UW-5	FGOLD 30YR		06/01/2018	MBS PAYDOWN		153,370	153,370	163,363	154,041	0	(671)	0	(671)	0	153,370	0	0	0	3,269	08/01/2040	1FE
312941-ZQ-3	FGOLD 30YR		06/01/2018	MBS PAYDOWN		23,115	23,115	24,168	23,150	0	(35)	0	(35)	0	23,115	0	0	0	437	08/01/2040	1FE
31295W-CE-6	FGOLD 30YR		06/01/2018	MBS PAYDOWN		81	81	93	83	0	(1)	0	(1)	0	81	0	0	0	3	03/01/2021	1FE
31295W-XG-8	FGOLD 30YR		06/01/2018	MBS PAYDOWN		24	24	27	24	0	0	0	0	0	24	0	0	0	1	12/01/2020	1FE
312967-Q2-1	FGOLD 15YR		06/01/2018	MBS PAYDOWN		18,051	18,051	17,786	18,018	0	33	0	33	0	18,051	0	0	0	356	06/01/2019	1FE
31325U-P8-3	FHSTR 304		06/30/2018	VARIOUS		0	0	12,404	0	0	0	0	0	0	0	0	0	0	267	12/15/2032	1FE
31325U-PC-4	FHSTR 304		06/15/2018	INTEREST ONLY PAYMENT		0	0	128,481	6,270	0	(6,270)	0	(6,270)	0	0	0	0	0	10,717	02/15/2042	1FE
31325U-PH-3	FHSTR 304		06/15/2018	INTEREST ONLY PAYMENT		0	0	59,930	5,357	0	(5,357)	0	(5,357)	0	0	0	0	0	7,338	12/15/2027	1FE
31325U-PJ-9	FHSTR 304		06/15/2018	INTEREST ONLY PAYMENT		0	0	98,426	6,566	0	(6,566)	0	(6,566)	0	0	0	0	0	9,612	12/15/2027	1FE
31325U-RK-4	FHSTR 311		06/15/2018	INTEREST ONLY PAYMENT		0	0	318,504	16,516	0	(16,516)	0	(16,516)	0	0	0	0	0	25,412	08/15/2043	1FE
3132HL-DJ-9	FHLMC GOLD 30YR		06/01/2018	MBS PAYDOWN		348,229	348,229	369,504	348,290	0	(61)	0	(61)	0	348,229	0	0	0	5,642	07/01/2042	1FE
3132HT-6G-6	FHSTR 327		06/01/2018	MBS PAYDOWN		414,092	414,092	335,186	387,988	0	7,804	0	7,804	0	414,092	0	0	0	0	03/15/2044	1FE
3132HT-M9-4	FHSTR 308		06/01/2018	MBS PAYDOWN		865,591	865,591	614,569	856,929	0	8,661	0	8,661	0	865,591	0	0	0	0	07/15/2043	1FE
3132HT-SS-6	FHSTR 310		06/01/2018	MBS PAYDOWN		128,100	128,100	99,356	127,024	0	1,077	0	1,077	0	128,100	0	0	0	0	09/15/2043	1FE
3132HT-Y6-7	FHSTR 322		06/15/2018	MBS PAYDOWN		243,619	243,619	290,820	246,784	0	(3,165)	0	(3,165)	0	243,619	0	0	0	6,722	12/15/2043	1FE
31320P-A5-3	FHLMC GOLD 30YR		06/01/2018	MBS PAYDOWN		27,580	27,580	28,399	27,587	0	(7)	0	(7)	0	27,580	0	0	0	344	04/01/2045	1FE
3132WR-RL-9	FHLMC MULTIFAM 55DAY		06/01/2018	MBS PAYDOWN		43,005	43,005	43,287	0	0	(2)	0	(2)	0	43,005	0	0	0	416	09/01/2045	1FE
31335A-KH-0	FHLMC GOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		611,459	611,459	632,860	612,522	0	(1,064)	0	(1,064)	0	611,459	0	0	0	9,508	07/01/2045	1FE
31335A-KW-7	FHLMC GOLD 30YR GIANT		06/01/2018	MBS PAYDOWN		433,336	433,336	459,607	434,679	0	(1,343)	0	(1,343)	0	433,336	0	0	0	7,251	09/01/2045	1FE
313398-VT-3	FHLMC T-35 A		06/25/2018	MBS PAYDOWN		47,677	47,677	47,603	47,514	0	163	0	163	0	47,677	0	0	0	407	09/25/2031	1FE
313399-A9-8	FHLMC 2344 PS		06/30/2018	VARIOUS		0	0	5,166	0	0	0	0	0	0	0	0	0	0	139	08/15/2031	1FE
31339D-DF-2	FHLMC 2420 MZ		06/01/2018	MBS PAYDOWN		21,131	21,131	22,088	21,138	0	(7)	0	(7)	0	21,131	0	0	0	581	02/15/2032	1FE
31339D-JE-9	FHLMC 2422 SC		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,980	0	0	0	0	0	0	0	0	0	0	822	02/15/2032	1FE
31339G-4K-4	FHLMC 2372 XS		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,218	63	0	(63)	0	(63)	0	0	0	0	0	423	10/15/2031	1FE
31339G-C3-3	FHLMC 2369 SU		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,498	0	0	(18)	0	(18)	0	0	0	0	0	69	10/15/2031	1FE
31339G-VC-2	FHLMC 2380 S		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,491	46	0	(46)	0	(46)	0	0	0	0	0	600	11/15/2031	1FE
31339L-JE-1	FHLMC 2396 SM		06/30/2018	VARIOUS		0	0	581	0	0	0	0	0	0	0	0	0	0	20	12/15/2031	1FE
31339M-LE-6	FHLMC 2408 SM		06/15/2018	INTEREST ONLY PAYMENT		0	0	6,781	0	0	(71)	0	(71)	0	0	0	0	0	303	01/15/2032	1FE
31339M-LN-6	FHLMC 2407 SQ		06/15/2018	INTEREST ONLY PAYMENT		0	0	370	24	0	(24)	0	(24)	0	0	0	0	0	144	01/15/2032	1FE
31339N-H3-3	FHLMC 2410 WA		06/15/2018	MBS PAYDOWN		77	77	746	0	0	77	0	77	0	77	0	0	0	205	09/15/2021	1FE
31339N-HW-9	FHLMC 2410 QI		06/15/2018	INTEREST ONLY PAYMENT		0	0	14,863	462	0	(462)	0	(462)	0	0	0	0	0	931	02/15/2032	1FE
31339N-J2-3	FHLMC 2410 QS		06/15/2018	MBS PAYDOWN		68,571	68,571	74,488	67,438	0	1,133	0	1,133	0	68,571	0	0	0	4,376	02/15/2032	1FE
31339N-NE-2	FSPC_T-39 IO		06/01/2018	INTEREST ONLY PAYMENT		0	0	488	0	0	0	0	0	0	0	0	0	0	176	06/25/2032	1FE
31339N-TQ-9	FHLMC 2425 SI		06/15/2018	INTEREST ONLY PAYMENT		0	0	2,657	48	0	(48)	0	(48)	0	0	0	0	0	702	03/15/2032	1FE
31339W-YT-7	FHLMC 2439 XI		06/30/2018	VARIOUS		0	0	1,721	0	0	0	0	0	0	0	0	0	0	42	03/15/2032	1FE
3133T1-FW-7	FHLMC 1599 S		06/15/2018	MBS PAYDOWN		3,293	3,293	3,809	0	0	(517)	0	(517)	0	3,293	0	0	0	39	10/15/2023	1FE
3133T1-MD-1	FHLMC 1590 IB		06/15/2018	MBS PAYDOWN		38,423	38,423	40,560	37,826	0	597	0	597	0	38,423	0	0	0	2,399	10/15/2023	1FE
3133T1-WK-4	FHLMC 1591 SJ		06/30/2018	VARIOUS		0	0	309	0	0	0	0	0	0	0	0	0	0	15	10/15/2023	1FE
3133T2-JH-4	FHLMC 24 SY		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,965	0	0	(43)	0	(43)	0	0	0	0	0	139	11/25/2023	1FE
3133T2-RK-8	FHLMC 1609 ID		06/01/2018	MBS PAYDOWN		11,925	11,925	11,441	0	0	14	0	14	0	11,925	0	0	0	0	11/15/2023	1FE
3133T4-3G-9	FHLMC 1715 SB		06/01/2018	MBS PAYDOWN		2,182	2,182	2,967	0	0	(786)	0	(786)	0	2,182	0	0	0	42	04/15/2024	1FE
3133T4-K7-0	FHLMC 1699 SD		06/30/2018	VARIOUS		0	0	1,594	0	0	0	0	0	0	0	0	0	0	74	03/15/2024	1FE
3133T4-YG-5	FHLMC 1689 FI		06/15/2018	MBS PAYDOWN		2,107	2,107	2,645	0	0	(13)	0	(13)	0	2,107	0	0	0	41	03/15/2024	1FE
3133T6-05-3	FHLMC 1826 SB		06/30/2018	VARIOUS		0	0	38	0	0	0	0	0	0	0	0	0	0	4	09/15/2021	1FE
3133T7-WJ-4	FHLMC 1883 S		06/15/2018	INTEREST ONLY PAYMENT		0	0	711	48	0	(48)	0	(48)	0	0	0	0	0	335	09/15/2026	1FE
3133T8-AD-9	FHLMC 1908 SB		06/30/2018	VARIOUS		0	0	2,261	0	0	0	0	0	0	0	0	0	0	104	03/15/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133T9-5A-9	FHLMC 1932 U		06/01/2018	MBS PAYDOWN		546	546	489	0	0	1	0	1	0	546	0	0	0	0	02/15/2027	1FE
3133TA-AV-4	FHLMC 210 TA		06/25/2018	INTEREST ONLY PAYMENT		0	0	32	0	0	(2)	0	(2)	0	14	0	(14)	(14)	3	12/15/2021	1FE
3133TC-E6-1	FHLMC 2013 SC		06/30/2018	VARIOUS		0	0	506	0	0	0	0	0	0	0	0	0	0	23	03/25/2024	1FE
3133TC-YS-1	FHLMC 2030 S		06/30/2018	VARIOUS		0	0	927	0	0	0	0	0	0	0	0	0	0	35	02/15/2028	1FE
3133TD-PX-8	FSPC_T-11		06/01/2018	MBS PAYDOWN		15,548	15,548	17,069	15,670	0	(122)	0	(122)	0	15,548	0	0	0	450	01/25/2028	1FE
3133TD-SL-1	FHLMC 2052 SC		06/15/2018	INTEREST ONLY PAYMENT		0	0	2,052	184	0	(184)	0	(184)	0	0	0	0	0	601	04/15/2022	1FE
3133TJ-M8-3	FHLMC 2127 S		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,129	50	0	(50)	0	(50)	0	0	0	0	0	407	02/15/2029	1FE
3133TJ-SA-2	FHLMC 2137 Z		06/01/2018	MBS PAYDOWN		7,863	7,863	8,241	7,872	0	(9)	0	(9)	0	7,863	0	0	0	214	03/15/2029	1FE
3133TP-EH-8	FHLMC 2242 SG		06/30/2018	VARIOUS		0	0	334	0	0	0	0	0	0	0	0	0	0	39	07/17/2030	1FE
3133TP-K9-9	FHLMC 2245 EA		06/01/2018	MBS PAYDOWN		1,972	1,972	1,221	1,947	0	25	0	25	0	1,972	0	0	0	0	08/15/2030	1FE
3133TP-L5-6	FHLMC 2245 VB		06/01/2018	INTEREST ONLY PAYMENT		0	0	2,755	0	0	(90)	0	(90)	0	0	0	0	0	137	05/15/2023	1FE
3133TP-L7-2	FHLMC 2245 VE		06/01/2018	MBS PAYDOWN		25,465	25,465	21,797	24,926	0	539	0	539	0	25,465	0	0	0	1,296	05/15/2023	1FE
3133TP-L9-8	FHLMC 2245 VH		06/15/2018	INTEREST ONLY PAYMENT		0	0	3,463	122	0	(122)	0	(122)	0	0	0	0	0	691	09/15/2022	1FE
3133TQ-B3-0	FHLMC 2259 S		06/15/2018	INTEREST ONLY PAYMENT		0	0	426	0	0	(5)	0	(5)	0	0	0	0	0	20	10/15/2030	1FE
3133TQ-EX-1	FHLMC 2267 S		06/17/2018	INTEREST ONLY PAYMENT		0	0	199	12	0	(12)	0	(12)	0	0	0	0	0	65	08/17/2022	1FE
3133TR-7C-3	FSPC_T-31 A7		05/25/2018	MBS PAYDOWN		1,991	1,991	1,991	1,972	0	19	0	19	0	1,991	0	0	0	14	05/25/2031	1FE
3133TR-S7-1	FHLMC 2295 SE		06/30/2018	VARIOUS		0	0	183	0	0	0	0	0	0	0	0	0	0	6	03/15/2031	1FE
3133TR-WM-3	FHLMC 2292 JS		06/17/2018	INTEREST ONLY PAYMENT		0	0	824	40	0	(40)	0	(40)	0	0	0	0	0	256	05/17/2022	1FE
3133TR-WQ-4	FHLMC 2292 KS		06/25/2018	INTEREST ONLY PAYMENT		0	0	3,624	0	0	0	0	0	0	0	0	0	0	1,250	07/25/2022	1FE
3133TS-3S-0	FHLMC 2291 ST		06/15/2018	INTEREST ONLY PAYMENT		0	0	313	16	0	(16)	0	(16)	0	0	0	0	0	100	03/15/2031	1FE
3133TS-BJ-1	FHLMC 2293 SM		06/30/2018	VARIOUS		0	0	20	0	0	0	0	0	0	0	0	0	0	3	03/15/2031	1FE
3133TT-TN-1	FHLMC 2330 PS		06/15/2018	MBS PAYDOWN		6,082	6,082	7,055	6,056	0	26	0	26	0	6,082	0	0	0	404	06/15/2031	1FE
3133TU-F5-2	FHLMC 2323 UD		06/30/2018	VARIOUS		0	0	2,779	0	0	0	0	0	0	0	0	0	0	108	10/15/2028	1FE
31340B-XT-1	FGOLD 30YR FHA/VA		05/01/2018	VARIOUS		306	306	321	310	0	(3)	0	(3)	0	306	0	0	0	15	09/01/2018	1FE
31347W-FP-6	FHLMC 30YR		03/01/2018	VARIOUS		0	0	17	2	0	0	0	0	0	0	0	0	0	2	11/01/2019	1FE
31358E-2K-7	FNMA_90-103 O		06/01/2018	MBS PAYDOWN		1	1	8	0	0	(7)	0	(7)	0	1	0	0	0	1	09/25/2020	1FE
31358E-CG-5	FNMA_90-48 N		06/01/2018	MBS PAYDOWN		7	7	44	0	0	(2)	0	(2)	0	7	0	0	0	2	04/25/2020	1FE
31358E-DT-6	FNMA_90-53 R		06/01/2018	MBS PAYDOWN		2,629	2,629	760	0	0	1,868	0	1,868	0	2,629	0	0	0	20	05/25/2020	1FE
31358E-GT-3	FNMA_90-56 E		06/01/2018	MBS PAYDOWN		3,679	3,679	3,543	3,655	0	24	0	24	0	3,679	0	0	0	135	05/25/2020	1FE
31358E-H8-8	FNMA_90-91 H		06/01/2018	MBS PAYDOWN		5	5	32	0	0	(27)	0	(27)	0	5	0	0	0	4	08/25/2020	1FE
31358E-PL-0	FNMA_90-68 K		06/01/2018	MBS PAYDOWN		9	9	15	0	0	(6)	0	(6)	0	9	0	0	0	2	07/25/2020	1FE
31358E-RC-8	FNMA_90-72 C		06/01/2018	MBS PAYDOWN		3	3	18	0	0	(16)	0	(16)	0	3	0	0	0	2	07/25/2020	1FE
31358E-TT-9	FNMA_90-78 R		06/01/2018	MBS PAYDOWN		944	944	158	0	0	786	0	786	0	944	0	0	0	7	07/25/2020	1FE
31358E-TW-2	FNMA_90-76 IOETTE		06/01/2018	MBS PAYDOWN		1	1	6	0	0	(5)	0	(5)	0	1	0	0	0	1	07/25/2020	1FE
31358E-TX-0	FNMA_90-76 N		06/01/2018	MBS PAYDOWN		3	3	16	0	0	(13)	0	(13)	0	3	0	0	0	2	07/25/2020	1FE
31358E-VD-1	FNMA_90-82 M		06/01/2018	MBS PAYDOWN		6	6	41	0	0	(35)	0	(35)	0	6	0	0	0	5	07/25/2020	1FE
31358F-AW-9	FNMA_90-105 K		06/01/2018	MBS PAYDOWN		40	40	289	0	0	(13)	0	(13)	0	40	0	0	0	15	09/25/2020	1FE
31358F-B7-3	FNMA_91-8 J		06/01/2018	MBS PAYDOWN		5	5	51	0	0	(46)	0	(46)	0	5	0	0	0	4	02/25/2021	1FE
31358F-EA-3	FNMA_90-122 S		06/25/2018	MBS PAYDOWN		262	262	354	0	0	(92)	0	(92)	0	262	0	0	0	9	10/25/2020	1FE
31358F-EY-1	FNMA_90-123 N		06/01/2018	MBS PAYDOWN		4	4	31	0	0	(27)	0	(27)	0	4	0	0	0	3	10/25/2020	1FE
31358F-F7-9	FNMA_91-10 K		06/01/2018	MBS PAYDOWN		16	16	102	0	0	(3)	0	(3)	0	16	0	0	0	4	02/25/2021	1FE
31358F-NF-2	FNMA_90-132 HD		06/01/2018	MBS PAYDOWN		19	19	77	0	0	(57)	0	(57)	0	19	0	0	0	6	11/25/2020	1FE
31358F-NG-0	FNMA_90-132 J		06/01/2018	MBS PAYDOWN		4	4	23	0	0	(19)	0	(19)	0	4	0	0	0	2	11/25/2020	1FE
31358F-V5-5	FNMA_91-17 H		06/01/2018	MBS PAYDOWN		17	17	163	0	0	(6)	0	(6)	0	17	0	0	0	7	03/25/2021	1FE
31358F-VF-3	FNMA_91-1 L		06/01/2018	MBS PAYDOWN		2	2	15	0	0	(13)	0	(13)	0	2	0	0	0	2	01/25/2021	1FE
31358G-3B-1	FNMA_G-15 SA		06/25/2018	MBS PAYDOWN		45	45	280	0	0	(235)	0	(235)	0	45	0	0	0	35	06/25/2021	1FE
31358G-G2-7	FNMA_91-59 LC		06/01/2018	MBS PAYDOWN		32	32	361	0	0	(328)	0	(328)	0	32	0	0	0	27	06/25/2021	1FE
31358G-JS-7	FNMA_91-35 K		06/01/2018	MBS PAYDOWN		6	6	25	0	0	(20)	0	(20)	0	6	0	0	0	2	04/25/2021	1FE
31358G-L7-0	FNMA_91-61 J		06/01/2018	MBS PAYDOWN		2	2	19	0	0	(17)	0	(17)	0	2	0	0	0	2	06/25/2021	1FE
31358G-MB-0	FNMA_91-40 K		06/01/2018	MBS PAYDOWN		7	7	40	0	0	(33)	0	(33)	0	7	0	0	0	3	05/25/2021	1FE
31358G-R8-2	FNMA_91-57 N		06/01/2018	MBS PAYDOWN		1	1	7	0	0	(6)	0	(6)	0	1	0	0	0	1	05/25/2021	1FE
31358G-UK-1	FNMA_91-46 S		06/25/2018	MBS PAYDOWN		11	11	194	0	0	(184)	0	(184)	0	11	0	0	0	18	05/25/2021	1FE
31358G-Y6-8	FNMA_91-56 NB		06/01/2018	MBS PAYDOWN		9	9	36	0	0	(28)	0	(28)	0	9	0	0	0	3	06/25/2021	1FE
31358H-3N-3	FNMA_91-96 L		06/01/2018	MBS PAYDOWN		3	3	22	0	0	(19)	0	(19)	0	3	0	0	0	1	08/25/2021	1FE
31358H-6C-4	FNMA_91-103 M		06/01/2018	MBS PAYDOWN		1	1	4	0	0	(3)	0	(3)	0	1	0	0	0	1	08/25/2021	1FE
31358H-A3-9	FNMA_G-23 SB		06/25/2018	MBS PAYDOWN		2	2	8	0	0	(6)	0	(6)	0	2	0	0	0	1	08/25/2021	1FE
31358H-AX-3	FNMA_91-67 M		06/01/2018	MBS PAYDOWN		21	21	216	0	0	(11)	0	(11)	0	21	0	0	0	13	08/25/2021	1FE
31358H-E5-0	FNMA_91-97 KA		06/01/2018	MBS PAYDOWN		2	2	17	0	0	(15)	0	(15)	0	2	0	0	0	1	08/25/2021	1FE

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31358H-GD-1	FNMA_G-19	JQ		06/01/2018	MBS PAYDOWN		6,004	6,004	6,792	6,052	0	(48)	0	(48)	0	6,004	0	0	0	217	07/25/2021	1FE
31358H-KB-0	FNMA_91-77	PL		06/01/2018	MBS PAYDOWN		11	11	130	0	0	(5)	0	(5)	0	11	0	0	0	6	07/25/2021	1FE
31358H-S3-0	FNMA_91-102	G		06/01/2018	MBS PAYDOWN		1	1	16	0	0	(15)	0	(15)	0	1	0	0	0	1	08/25/2021	1FE
31358H-U4-5	FNMA_91-105	K		06/01/2018	MBS PAYDOWN		9	9	113	0	0	(4)	0	(4)	0	9	0	0	0	4	09/25/2021	1FE
31358H-Y7-4	FNMA_91-107	Q		06/01/2018	MBS PAYDOWN		2	2	17	0	0	(15)	0	(15)	0	2	0	0	0	1	08/25/2021	1FE
31358H-Z4-0	FNMA_91-109	J		06/01/2018	MBS PAYDOWN		1	1	5	0	0	(5)	0	(5)	0	1	0	0	0	0	09/25/2021	1FE
31358H-ZZ-1	FNMA_G-23	S		06/25/2018	MBS PAYDOWN		11	11	55	0	0	(45)	0	(45)	0	11	0	0	0	9	08/25/2021	1FE
31358J-2J-9	FNMA_91-141	PJ		06/01/2018	MBS PAYDOWN		2	2	27	0	0	(24)	0	(24)	0	2	0	0	0	2	10/25/2021	1FE
31358J-BV-2	FNMA_G-26	S		06/25/2018	MBS PAYDOWN		16	16	134	0	0	(118)	0	(118)	0	16	0	0	0	13	08/25/2021	1FE
31358J-GY-1	FNMA_91-123	Q		06/01/2018	MBS PAYDOWN		2	2	18	0	0	(16)	0	(16)	0	2	0	0	0	1	09/25/2021	1FE
31358J-NM-9	FNMA_91-108	V		06/01/2018	MBS PAYDOWN		6	6	65	0	0	(8)	0	(8)	0	6	0	0	0	2	09/25/2021	1FE
31358J-P5-4	FNMA_91-143	G		06/01/2018	MBS PAYDOWN		4	4	38	0	0	(34)	0	(34)	0	4	0	0	0	3	10/25/2021	1FE
31358K-DF-2	FNMA_91-151	C		06/01/2018	MBS PAYDOWN		271	271	259	0	0	12	0	12	0	271	0	0	0	0	11/25/2021	1FE
31358K-DL-9	FNMA_91-151	SQ		06/25/2018	MBS PAYDOWN		3	3	118	0	0	(115)	0	(115)	0	3	0	0	0	8	11/25/2021	1FE
31358K-H4-3	FNMA_91-162	V		06/01/2018	MBS PAYDOWN		1	1	12	0	0	(11)	0	(11)	0	1	0	0	0	1	12/25/2021	1FE
31358K-P2-8	FNMA_91-160	PM		06/01/2018	MBS PAYDOWN		3	3	44	0	0	(1)	0	(1)	0	3	0	0	0	1	12/25/2021	1FE
31358K-TY-4	FNMA_G-39	VA		06/01/2018	MBS PAYDOWN		10	10	92	0	0	(82)	0	(82)	0	10	0	0	0	9	11/25/2021	1FE
31358K-WG-9	FNMA_91-166	H		06/01/2018	MBS PAYDOWN		26,782	26,782	23,735	26,629	0	154	0	154	0	26,782	0	0	0	825	12/25/2021	1FE
31358L-CA-2	FNMA_92-11	G		06/01/2018	MBS PAYDOWN		1	1	20	0	0	(18)	0	(18)	0	1	0	0	0	1	01/25/2022	1FE
31358L-JX-5	FNMA_92-6	K		06/01/2018	MBS PAYDOWN		6	6	75	0	0	(2)	0	(2)	0	6	0	0	0	2	01/25/2022	1FE
31358L-MJ-7	FNMA_G92-8	L		06/01/2018	MBS PAYDOWN		5	5	34	0	0	(30)	0	(30)	0	5	0	0	0	3	01/25/2022	1FE
31358L-XP-6	FNMA_G92-16	SQ		06/25/2018	MBS PAYDOWN		1	1	113	0	0	(112)	0	(112)	0	1	0	0	0	13	03/25/2022	1FE
31358L-ZA-7	FNMA_G92-11	SC		06/25/2018	MBS PAYDOWN		25	25	280	0	0	(255)	0	(255)	0	25	0	0	0	19	02/25/2022	1FE
31358M-2B-9	FNMA_92-73	SQ		06/25/2018	MBS PAYDOWN		12	12	1,155	0	0	(10)	0	(10)	0	12	0	0	0	79	05/25/2022	1FE
31358M-2Y-9	FNMA_G92-25	SD		06/25/2018	MBS PAYDOWN		990	990	1,125	0	0	(6)	0	(6)	0	990	0	0	0	27	05/25/2022	1FE
31358M-M3-5	FNMA_92-69	S		06/25/2018	MBS PAYDOWN		6	6	97	0	0	(3)	0	(3)	0	6	0	0	0	8	05/25/2022	1FE
31358M-XA-7	FNMA_92-49	M		06/01/2018	MBS PAYDOWN		13	13	212	0	0	(5)	0	(5)	0	13	0	0	0	5	04/25/2022	1FE
31358N-P7-1	FNMA_92-112	JC		06/01/2018	MBS PAYDOWN		38	38	571	0	0	(13)	0	(13)	0	38	0	0	0	14	07/25/2022	1FE
31358P-RG-4	FNMA_G92-50	S		06/30/2018	VARIOUS		0	0	9	0	0	0	0	0	0	0	0	0	0	1	08/25/2022	1FE
31358Q-5S-0	FNMA_92-180	MA		06/01/2018	MBS PAYDOWN		23	23	305	0	0	(6)	0	(6)	0	23	0	0	0	7	10/25/2022	1FE
31358Q-AT-2	FNMA_92-161	SA		06/25/2018	MBS PAYDOWN		1,641	1,641	2,055	0	0	(415)	0	(415)	0	1,641	0	0	0	29	09/25/2022	1FE
31358Q-BA-2	FNMA_92-167	C		06/01/2018	MBS PAYDOWN		329	329	322	0	0	7	0	7	0	329	0	0	0	0	09/25/2022	1FE
31358Q-SY-2	FNMA_G92-52	SQ		06/25/2018	MBS PAYDOWN		19	19	3,137	321	0	(302)	0	(302)	0	19	0	0	0	1,196	09/25/2022	1FE
31358R-A8-6	FNMA_92-211	L		06/01/2018	MBS PAYDOWN		31,085	31,085	29,118	31,022	0	63	0	63	0	31,085	0	0	0	1,010	12/25/2022	1FE
31358R-YU-1	FNMA_G92-65	LD		05/01/2018	MBS PAYDOWN		6	6	69	0	0	0	0	0	0	6	0	0	0	0	11/25/2022	1FE
31358S-3E-9	FNMA_00-53	S		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,097	74	0	(74)	0	(74)	0	0	0	0	0	477	07/25/2022	1FE
31358S-HM-6	FNMA_00-28	SD		06/30/2018	VARIOUS		0	0	457	0	0	(4)	0	(4)	0	0	0	0	0	20	09/25/2030	1FE
31358S-N4-9	FNMA_00-46	VB		06/25/2018	INTEREST ONLY PAYMENT		0	0	930	0	0	(23)	0	(23)	0	0	0	0	0	60	07/25/2023	1FE
31358S-VM-0	FNMA_00-36	S		06/25/2018	INTEREST ONLY PAYMENT		0	0	10	32	0	(32)	0	(32)	0	0	0	0	0	257	06/25/2030	1FE
31358T-BL-2	FNMA_93-2	H		06/01/2018	MBS PAYDOWN		614	614	831	640	0	(26)	0	(26)	0	614	0	0	0	41	01/25/2023	1FE
31359B-GW-1	FNMA_93-124	M		06/01/2018	MBS PAYDOWN		9,838	9,838	7,058	9,597	0	241	0	241	0	9,838	0	0	0	0	10/25/2022	1FE
31359F-DD-7	FNMA_93-202	SZ		06/01/2018	MBS PAYDOWN		4,301	4,301	4,696	4,330	0	(29)	0	(29)	0	4,301	0	0	0	181	11/25/2023	1FE
31359G-TU-0	FNMA_94-46	E		06/01/2018	MBS PAYDOWN		3,528	3,528	2,487	3,461	0	67	0	67	0	3,528	0	0	0	0	11/25/2023	1FE
31359H-YD-0	FNMA_94-42	SE		06/01/2018	MBS PAYDOWN		1,541	1,541	1,965	0	0	(424)	0	(424)	0	1,541	0	0	0	26	04/25/2024	1FE
31359K-AN-7	FNMA_96-14	SJ		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,000	0	0	(60)	0	(60)	0	0	0	0	0	57	04/25/2024	1FE
31359P-K8-8	FNMA_G97-4	SA		06/30/2018	VARIOUS		0	0	1,229	0	0	0	0	0	0	0	0	0	0	40	06/17/2027	1FE
31359P-QU-3	FNMA_97-33	K		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,182	0	0	(34)	0	(34)	0	0	0	0	0	33	04/25/2024	1FE
31359P-WY-8	FNMA_97-34	SB		06/30/2018	VARIOUS		0	0	590	0	0	0	0	0	0	0	0	0	0	25	10/25/2023	1FE
31359Q-FP-4	FNMA_97-50	SQ		06/30/2018	VARIOUS		0	0	1,763	0	0	(26)	0	(26)	0	0	0	0	0	106	10/25/2023	1FE
31359Q-FQ-2	FNMA_97-50	SC		06/25/2018	INTEREST ONLY PAYMENT		0	0	426	0	0	(9)	0	(9)	0	0	0	0	0	28	10/25/2023	1FE
31359Q-NY-6	FNMA_97-61	PK		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,427	0	0	(11)	0	(11)	0	0	0	0	0	12	08/18/2027	1FE
31359Q-UU-6	FNMA_97-56	QG		06/30/2018	VARIOUS		0	0	74	0	0	0	0	0	0	0	0	0	0	2	09/18/2027	1FE
31359S-BA-7	FNMA_01-8	SD		06/30/2018	VARIOUS		0	0	495	0	0	0	0	0	0	0	0	0	0	33	03/18/2031	1FE
31359S-MJ-1	FNMA_01-5	SG		06/17/2018	INTEREST ONLY PAYMENT		0	0	5,309	0	0	(72)	0	(72)	0	0	0	0	0	384	02/17/2031	1FE
31359T-7E-2	FNMA_98-M5	X		06/01/2018	INTEREST ONLY PAYMENT		0	0	8	0	0	(1)	0	(1)	0	0	0	0	0	5	07/25/2028	1FE
31359U-3Y-9	FNMA_98-66	QK		06/25/2018	INTEREST ONLY PAYMENT		0	0	2,328	89	0	(89)	0	(89)	0	0	0	0	0	613	12/25/2028	1FE
31359V-F5-7	FNMA_99-22	IO		06/01/2018	INTEREST ONLY PAYMENT		0	0	146	0	0	(6)	0	(6)	0	0	0	0	0	7	10/25/2021	1FE
31359V-F7-3	FNMA_99-22	B		06/01/2018	INTEREST ONLY PAYMENT		0	0	202	0	0	(10)	0	(10)	0	0	0	0	0	11	12/25/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359V-F9-9	FNMA_99-22 SI		06/30/2018	VARIOUS		0	0	547	0	0	0	0	0	0	0	0	0	0	30	10/25/2022	1FE
31359V-LN-1	FNMA_99-7 S		06/25/2018	INTEREST ONLY PAYMENT		0	0	307	0	0	(17)	0	(17)	0	0	0	0	0	42	03/25/2029	1FE
31359V-QM-8	FNMA_99-6 SE		06/17/2018	INTEREST ONLY PAYMENT		0	0	2,828	0	0	(64)	0	(64)	0	0	0	0	0	222	02/17/2029	1FE
31359W-2Y-6	FNMA_99-51 S		06/30/2018	VARIOUS		0	0	1,456	0	0	0	0	0	0	0	0	0	0	68	09/17/2029	1FE
31359X-6C-8	FNMA_00-18 SC		06/30/2018	VARIOUS		0	0	2,977	0	0	0	0	0	0	0	0	0	0	143	10/25/2023	1FE
31359X-7D-5	FNMA_00-23 SB		06/30/2018	VARIOUS		0	0	1,357	0	0	0	0	0	0	0	0	0	0	39	07/25/2030	1FE
31359X-HH-5	FNMA_99-57 SE		06/25/2018	INTEREST ONLY PAYMENT		0	0	3,567	109	0	(109)	0	(109)	0	0	0	0	0	1,205	12/25/2029	1FE
31359X-PV-5	FNMA_99-64 SE		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,323	67	0	(67)	0	(67)	0	0	0	0	0	489	01/25/2030	1FE
313603-7H-9	FNMA_90-47 M		06/01/2018	MBS PAYDOWN		8	8	49	0	0	(3)	0	(3)	0	8	0	0	0	4	05/25/2020	1FE
313603-BH-4	FNMA_89-76 E		06/01/2018	MBS PAYDOWN		5,514	5,514	5,794	5,539	0	(24)	0	(24)	0	5,514	0	0	0	203	11/25/2019	1FE
313603-WN-8	FNMA_90-12 H		06/01/2018	MBS PAYDOWN		3	3	22	0	0	(19)	0	(19)	0	3	0	0	0	3	02/25/2020	1FE
313614-4L-0	FNMA 30YR		06/01/2018	MBS PAYDOWN		100	100	108	101	0	(1)	0	(1)	0	100	0	0	0	4	08/01/2020	1FE
31363W-AB-1	FNMA 30YR		06/01/2018	MBS PAYDOWN		335	335	365	338	0	(3)	0	(3)	0	335	0	0	0	13	02/15/2020	1FE
31363W-C7-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		93	93	109	94	0	(1)	0	(1)	0	93	0	0	0	4	05/20/2021	1FE
31363W-C8-6	FNMA 30YR		06/01/2018	MBS PAYDOWN		292	292	333	297	0	(5)	0	(5)	0	292	0	0	0	12	11/15/2020	1FE
31364H-K6-3	FNSTR_268 2		06/30/2018	VARIOUS		0	0	1,338	0	0	(35)	0	(35)	0	0	0	0	0	53	02/25/2023	1FE
31364H-LF-2	FNSTR_111 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	190	0	0	(6)	0	(6)	0	0	0	0	0	6	11/25/2021	1FE
31364H-MB-0	FNSTR_121 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	435	0	0	(15)	0	(15)	0	0	0	0	0	20	02/25/2022	1FE
31364H-N4-5	FNSTR_279 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,467	0	0	(35)	0	(35)	0	0	0	0	0	39	07/25/2026	1FE
31364H-NB-9	FNSTR_133 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	243	0	0	(10)	0	(10)	0	0	0	0	0	10	04/25/2022	1FE
31364H-NF-0	FNSTR_135 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	244	0	0	(12)	0	(12)	0	0	0	0	0	13	04/25/2022	1FE
31364H-P4-3	FNSTR_283 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,644	0	0	(52)	0	(52)	0	0	0	0	0	72	11/25/2026	1FE
31364H-R8-2	FNSTR_293 2		06/01/2018	INTEREST ONLY PAYMENT		0	0	218	0	0	(5)	0	(5)	0	0	0	0	0	4	12/25/2024	1FE
31364H-T5-6	FNSTR_300		06/01/2018	MBS PAYDOWN		10,788	10,788	10,075	10,696	0	92	0	92	0	10,788	0	0	0	0	04/25/2028	1FE
31364H-UU-9	FNSTR_209 2		06/30/2018	VARIOUS		0	0	13	0	0	0	0	0	0	0	0	0	0	5	06/25/2019	1FE
3136A0-J7-3	FNMA_11-86		06/30/2018	VARIOUS		0	0	33,620	0	0	0	0	0	0	0	0	0	0	891	09/25/2041	1FE
3136A1-AU-9	FNMA_11-102A		06/30/2018	VARIOUS		0	0	13,037	0	0	0	0	0	0	0	0	0	0	314	10/25/2041	1FE
3136A1-LJ-2	FNMA_11-99		06/25/2018	INTEREST ONLY PAYMENT		0	0	141,123	7,375	0	(7,375)	0	(7,375)	0	0	0	0	0	12,258	10/25/2041	1FE
3136A1-VV-4	FNMA_11-100E		06/25/2018	INTEREST ONLY PAYMENT		0	0	40,989	3,449	0	(3,449)	0	(3,449)	0	0	0	0	0	5,651	04/25/2039	1FE
3136A2-3M-3	FNMA_11-144		06/25/2018	INTEREST ONLY PAYMENT		0	0	86,502	4,622	0	(4,622)	0	(4,622)	0	0	0	0	0	7,704	01/25/2042	1FE
3136A2-AT-0	FNMA_11-110		06/25/2018	INTEREST ONLY PAYMENT		0	0	197,597	14,173	0	(14,173)	0	(14,173)	0	0	0	0	0	20,315	04/25/2041	1FE
3136A2-AX-1	FNMA_11-110		06/25/2018	INTEREST ONLY PAYMENT		0	0	80,151	5,790	0	(5,790)	0	(5,790)	0	0	0	0	0	8,271	04/25/2041	1FE
3136A2-CR-2	FNMA_11-110		06/25/2018	INTEREST ONLY PAYMENT		0	0	70,726	4,231	0	(4,231)	0	(4,231)	0	0	0	0	0	6,702	04/25/2041	1FE
3136A2-WA-7	FNMA_11-126		06/25/2018	INTEREST ONLY PAYMENT		0	0	284,113	15,731	0	(15,731)	0	(15,731)	0	0	0	0	0	24,837	12/25/2041	1FE
3136A3-C9-0	FNMA_12-9		06/25/2018	INTEREST ONLY PAYMENT		0	0	208,554	11,883	0	(12,444)	0	(12,444)	0	0	0	0	0	17,556	02/25/2042	1FE
3136A3-JH-5	FNMA_11-137		06/01/2018	INTEREST ONLY PAYMENT		0	0	90,106	11,744	0	(11,744)	0	(11,744)	0	0	0	0	0	20,336	01/25/2027	1FE
3136A4-6A-2	FNMA_12-37D		06/25/2018	INTEREST ONLY PAYMENT		0	0	40,984	2,286	0	(2,286)	0	(2,286)	0	0	0	0	0	3,886	01/25/2040	1FE
3136A4-PY-9	FNMA_12-16		06/25/2018	INTEREST ONLY PAYMENT		0	0	124,290	8,146	0	(8,146)	0	(8,146)	0	0	0	0	0	12,180	03/25/2042	1FE
3136A5-3A-2	FNMA_12-55		06/25/2018	INTEREST ONLY PAYMENT		0	0	120,859	7,934	0	(7,934)	0	(7,934)	0	0	0	0	0	10,538	05/25/2042	1FE
3136A5-BU-9	FNMA_12-40		06/30/2018	VARIOUS		0	0	5,043	0	0	0	0	0	0	0	0	0	0	175	06/25/2030	1FE
3136A5-RC-2	FNMA_12-33		04/26/2018	MORGAN STANLEY & CO. INC.		9,735,547	10,000,000	10,532,813	10,480,858	0	(8,973)	0	(8,973)	0	10,471,885	0	(736,338)	(736,338)	144,861	04/25/2042	1FE
3136A5-T4-8	FNMA_12-49		06/25/2018	INTEREST ONLY PAYMENT		0	0	123,960	8,406	0	(8,406)	0	(8,406)	0	0	0	0	0	12,469	05/25/2042	1FE
3136A5-UN-4	FNMA_12-30		06/25/2018	INTEREST ONLY PAYMENT		0	0	87,439	4,084	0	(4,084)	0	(4,084)	0	0	0	0	0	7,928	04/25/2042	1FE
3136A6-LN-2	FNMA_12-62		06/25/2018	INTEREST ONLY PAYMENT		0	0	82,326	4,522	0	(4,522)	0	(4,522)	0	0	0	0	0	7,492	06/25/2042	1FE
3136A6-PZ-1	FNMA_12-61		06/25/2018	INTEREST ONLY PAYMENT		0	0	41,040	2,342	0	(2,342)	0	(2,342)	0	0	0	0	0	3,738	06/25/2042	1FE
3136A6-SE-5	FNMA_12-59		06/25/2018	INTEREST ONLY PAYMENT		0	0	97,147	5,115	0	(5,115)	0	(5,115)	0	0	0	0	0	10,531	06/25/2042	1FE
3136A7-AK-8	FNMA_12-68		06/25/2018	INTEREST ONLY PAYMENT		0	0	75,897	4,619	0	(4,619)	0	(4,619)	0	0	0	0	0	7,087	05/25/2031	1FE
3136A7-E5-7	FHLMC_12-85		06/01/2018	MBS PAYDOWN		121,371	121,371	99,543	120,226	0	1,145	0	1,145	0	121,371	0	0	0	0	08/25/2042	1FE
3136A7-SX-1	FNMA_12-91		04/26/2018	VARIOUS		7,654,907	7,612,556	8,096,667	8,154,400	0	56,916	0	56,916	0	8,211,316	0	(556,409)	(556,409)	110,041	06/25/2032	1FE
3136A7-YL-0	FNMA_12-83		06/25/2018	INTEREST ONLY PAYMENT		0	0	85,161	5,270	0	(5,270)	0	(5,270)	0	0	0	0	0	8,648	08/25/2042	1FE
3136A7-ZJ-4	FNMA_12-83		06/25/2018	INTEREST ONLY PAYMENT		0	0	58,456	4,228	0	(4,228)	0	(4,228)	0	0	0	0	0	6,227	08/25/2042	1FE
3136A8-HQ-6	FNMA_12-93		06/30/2018	VARIOUS		0	0	300,894	15,662	0	(15,662)	0	(15,662)	0	0	0	0	0	24,128	09/25/2042	1FE
3136A8-PF-1	FNMA_12-100		06/25/2018	INTEREST ONLY PAYMENT		0	0	57,708	0	0	(4,551)	0	(4,551)	0	0	0	0	0	7,820	03/25/2031	1FE
3136A9-4S-4	FNMA_12-122		06/25/2018	INTEREST ONLY PAYMENT		0	0	88,067	4,854	0	(4,854)	0	(4,854)	0	0	0	0	0	6,903	11/25/2042	1FE
3136A9-EU-8	FNMA_12-111		06/25/2018	INTEREST ONLY PAYMENT		0	0	230,292	11,558	0	(11,558)	0	(11,558)	0	0	0	0	0	18,572	10/25/2042	1FE
3136A9-HT-8	FNMA_12-110		06/01/2018	MBS PAYDOWN		43,449	43,449	43,852	43,466	0	(17)	0	(17)	0	43,449	0	0	0	553	10/25/2042	1FE
3136A9-QG-6	FNMA_12-128		06/25/2018	INTEREST ONLY PAYMENT		0	0	176,863	9,455	0	(9,455)	0	(9,455)	0	0	0	0	0	14,906	11/25/2042	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3136A9-QK-7	FNMA_12-128		06/25/2018	INTEREST ONLY PAYMENT		0	0	121,078	6,893	0	(6,893)	0	(6,893)	0	0	0	0	0	10,331	06/25/2042	1FE
3136A9-QR-2	FNMA_12-128		06/25/2018	INTEREST ONLY PAYMENT		0	0	396,113	26,480	0	(26,480)	0	(26,480)	0	0	0	0	0	34,882	11/25/2042	1FE
3136A9-TB-4	FNMA_12-128		06/01/2018	INTEREST ONLY PAYMENT		0	0	31,488	1,556	0	(1,556)	0	(1,556)	0	0	0	0	0	2,967	11/25/2032	1FE
3136AA-UP-8	FNMA_12-134		06/30/2018	VARIOUS		0	0	77,571	0	0	0	0	0	0	0	0	0	0	1,604	12/25/2042	1FE
3136AA-YK-5	FNMA_12-133		06/30/2018	VARIOUS		0	0	54,122	0	0	0	0	0	0	0	0	0	0	1,126	12/25/2042	1FE
3136AB-4J-9	FNMA_13-2		06/25/2018	INTEREST ONLY PAYMENT		0	0	89,081	3,318	0	(3,318)	0	(3,318)	0	0	0	0	0	6,457	02/25/2043	1FE
3136AB-KF-9	FNMA_12-144		06/01/2018	INTEREST ONLY PAYMENT		0	0	90,572	7,472	0	(7,472)	0	(7,472)	0	0	0	0	0	10,899	09/25/2031	1FE
3136AB-N2-5	FNMA_13-6		06/25/2018	INTEREST ONLY PAYMENT		0	0	22,612	1,714	0	(1,714)	0	(1,714)	0	0	0	0	0	2,315	02/25/2043	1FE
3136AB-PB-3	FNMA_12-148		06/01/2018	INTEREST ONLY PAYMENT		0	0	30,904	2,280	0	(2,280)	0	(2,280)	0	0	0	0	0	4,963	11/25/2042	1FE
3136AB-XL-2	FNMA_13-3		06/25/2018	INTEREST ONLY PAYMENT		0	0	180,921	11,256	0	(11,256)	0	(11,256)	0	0	0	0	0	18,703	02/25/2043	1FE
3136AC-JE-2	FNMA_13-17		06/30/2018	VARIOUS		0	0	12,718	0	0	0	0	0	0	0	0	0	0	242	03/25/2043	1FE
3136AD-AW-9	FNMA_13-23		06/30/2018	VARIOUS		0	0	63,027	0	0	0	0	0	0	0	0	0	0	1,237	03/25/2043	1FE
3136AD-RS-0	FNMA_13-35		06/01/2018	INTEREST ONLY PAYMENT		0	0	52,542	2,531	0	(2,531)	0	(2,531)	0	0	0	0	0	4,376	04/25/2033	1FE
3136AD-W7-0	FNMA_13-43		06/30/2018	VARIOUS		0	0	47,174	0	0	0	0	0	0	0	0	0	0	1,143	12/25/2042	1FE
3136AD-Y7-8	FNMA_13-43		06/25/2018	INTEREST ONLY PAYMENT		0	0	195,673	11,589	0	(11,589)	0	(11,589)	0	0	0	0	0	18,827	05/25/2043	1FE
3136AE-3M-7	FNMA_13-69		06/25/2018	INTEREST ONLY PAYMENT		0	0	61,515	3,972	0	(3,972)	0	(3,972)	0	0	0	0	0	5,790	05/25/2043	1FE
3136AG-5J-7	FNMA_13-112		06/25/2018	INTEREST ONLY PAYMENT		0	0	153,712	12,165	0	(12,165)	0	(12,165)	0	0	0	0	0	15,641	11/25/2043	1FE
3136AG-EK-4	FNMA_13-98		06/01/2018	MBS PAYDOWN		488,125	488,125	395,336	451,959	0	10,270	0	10,270	0	488,125	0	0	0	0	09/25/2043	1FE
3136AG-GA-4	FNMA_13-92		06/01/2018	MBS PAYDOWN		88,207	88,207	69,332	87,469	0	738	0	738	0	88,207	0	0	0	0	09/25/2043	1FE
3136AG-N4-0	FNMA_13-111		04/26/2018	MITSUBISHI UFJ SECURITIES		8,821,938	9,200,000	8,366,250	8,580,568	0	18,963	0	18,963	0	8,599,532	0	222,406	222,406	114,233	11/25/2033	1FE
3136AG-YK-2	FNMA_13-101		06/25/2018	MBS PAYDOWN		796,799	796,799	552,780	786,425	0	10,375	0	10,375	0	796,799	0	0	0	0	10/25/2043	1FE
3136AG-ZH-8	FNMA_13-101		06/25/2018	MBS PAYDOWN		62,382	62,382	48,891	61,680	0	702	0	702	0	62,382	0	0	0	0	10/25/2043	1FE
3136AH-EV-8	FNMA_13-121		06/25/2018	INTEREST ONLY PAYMENT		0	0	130,056	11,048	0	(11,048)	0	(11,048)	0	0	0	0	0	14,584	12/25/2043	1FE
3136AH-NE-6	FNMA_13-128		06/01/2018	MBS PAYDOWN		44,256	44,256	34,983	43,847	0	409	0	409	0	44,256	0	0	0	0	12/25/2043	1FE
3136AH-ZM-5	FNMA_13-130		06/30/2018	VARIOUS		0	0	14,274	0	0	0	0	0	0	0	0	0	0	359	05/25/2043	1FE
3136AJ-CB-0	FNMA_14-2		06/30/2018	VARIOUS		0	0	95,217	6,118	0	(6,118)	0	(6,118)	0	0	0	0	0	8,857	02/25/2044	1FE
3136AJ-F8-4	FNMA_14-26		05/01/2018	MBS PAYDOWN		6,953	6,953	7,521	6,976	0	(23)	0	(23)	0	6,953	0	0	0	104	04/25/2033	1FE
3136AJ-UU-8	FNMA_14-18		06/25/2018	INTEREST ONLY PAYMENT		0	0	201,300	16,841	0	(16,841)	0	(16,841)	0	0	0	0	0	22,854	04/25/2044	1FE
3136AJ-ZD-1	FNMA_14-15		06/01/2018	MBS PAYDOWN		267,111	267,111	215,863	245,502	0	6,125	0	6,125	0	267,111	0	0	0	0	04/25/2044	1FE
3136AK-6Q-1	FNMA_14-65C		06/25/2018	INTEREST ONLY PAYMENT		0	0	153,100	12,336	0	(12,336)	0	(12,336)	0	0	0	0	0	16,386	10/25/2044	1FE
3136AL-2Q-3	FNMA_14-84		06/30/2018	VARIOUS		0	0	387,449	29,073	0	(29,073)	0	(29,073)	0	0	0	0	0	38,458	12/25/2044	1FE
3136AL-FG-1	FNMA_14-66		04/26/2018	CITIGROUP GLOBAL MARKETS INC		11,657,383	11,538,394	12,165,478	12,048,845	0	(50,907)	0	(50,907)	0	11,997,938	0	(340,554)	(340,554)	189,751	10/25/2044	1FE
3136AM-KT-5	FANNIE MAE FNMA_14-87 MS		06/30/2018	VARIOUS		0	0	176,299	10,308	0	(10,308)	0	(10,308)	0	0	0	0	0	15,648	01/25/2045	1FE
3136AN-JB-4	FNMA_15-19		06/25/2018	INTEREST ONLY PAYMENT		0	0	407,054	33,231	0	(33,231)	0	(33,231)	0	0	0	0	0	43,584	04/25/2045	1FE
3136AN-MD-6	FNMA_15-25		06/30/2018	VARIOUS		0	0	63,276	0	0	0	0	0	0	0	0	0	0	1,701	05/25/2045	1FE
3136AN-WU-7	FNMA_15-27		06/30/2018	VARIOUS		0	0	220,477	22,180	0	(22,180)	0	(22,180)	0	0	0	0	0	28,007	05/25/2045	1FE
3136AP-3X-8	FNMA_15-65		06/01/2018	MBS PAYDOWN		30,272	30,272	26,592	29,964	0	309	0	309	0	30,272	0	0	0	0	09/25/2055	1FE
3136AP-4F-6	FNMA_15-65		06/25/2018	INTEREST ONLY PAYMENT		0	0	160,100	15,032	0	(15,032)	0	(15,032)	0	0	0	0	0	18,099	09/25/2055	1FE
3136AP-6K-3	FNMA_15-66		06/25/2018	INTEREST ONLY PAYMENT		0	0	162,381	11,170	0	(11,951)	0	(11,951)	0	0	0	0	0	15,742	09/25/2045	1FE
3136AQ-2R-0	FNMA_16-4		06/25/2018	INTEREST ONLY PAYMENT		0	0	242,830	13,963	0	(13,963)	0	(13,963)	0	0	0	0	0	20,367	02/25/2046	1FE
3136AQ-4Q-0	FNMA_16-6		06/25/2018	INTEREST ONLY PAYMENT		0	0	203,197	11,718	0	(11,718)	0	(11,718)	0	0	0	0	0	16,725	02/25/2046	1FE
3136AQ-5J-5	FNA_16-M2		06/14/2018	VARIOUS		1,916,617	1,934,862	1,973,438	1,972,669	0	(3,493)	0	(3,493)	0	1,969,176	0	(52,559)	(52,559)	37,395	04/25/2036	1FE
3136AQ-6F-2	FNMA_16-10		06/25/2018	INTEREST ONLY PAYMENT		0	0	184,862	15,182	0	(15,182)	0	(15,182)	0	0	0	0	0	19,968	03/25/2046	1FE
3136AQ-GD-6	FNMA_15-77		06/30/2018	VARIOUS		0	0	611,025	50,802	0	(51,762)	0	(51,762)	0	0	0	0	0	67,474	10/25/2045	1FE
3136AQ-HX-1	FNMA_15-82		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,192,627	0	0	(32,304)	0	(32,304)	0	0	0	0	0	95,008	11/25/2045	1FE
3136AQ-WF-3	FNMA_15-87		06/30/2018	VARIOUS		0	0	180,768	12,263	0	(12,263)	0	(12,263)	0	0	0	0	0	16,801	12/25/2045	1FE
3136AQ-X5-4	FNMA_16-5		06/25/2018	INTEREST ONLY PAYMENT		0	0	253,545	17,054	0	(17,054)	0	(17,054)	0	0	0	0	0	25,590	02/25/2046	1FE
3136AR-2Z-0	FNMA_16-28		06/01/2018	INTEREST ONLY PAYMENT		0	0	266,753	14,914	0	(14,914)	0	(14,914)	0	0	0	0	0	24,765	03/25/2038	1FE
3136AR-BD-9	FNMA_16-2		06/30/2018	VARIOUS		0	0	358,549	30,989	0	(30,989)	0	(30,989)	0	0	0	0	0	39,264	02/25/2046	1FE
3136AR-DN-5	FNMA_16-2		06/25/2018	INTEREST ONLY PAYMENT		0	0	418,936	47,643	0	(47,643)	0	(47,643)	0	0	0	0	0	57,736	02/25/2046	1FE
3136AR-DU-9	FNMA_16-2		06/25/2018	INTEREST ONLY PAYMENT		0	0	399,586	37,841	0	(37,841)	0	(37,841)	0	0	0	0	0	45,438	02/25/2046	1FE
3136AR-MA-3	FNMA_16-7		06/30/2018	VARIOUS		0	0	543,949	27,856	0	(31,234)	0	(31,234)	0	0	0	0	0	46,705	02/25/2034	1FE
3136AR-P3-6	FNA_16-M4		05/29/2018	VARIOUS		11,922,126	12,284,408	12,529,968	12,641,404	0	(355,093)	0	(355,093)	0	12,286,311	0	(364,185)	(364,185)	566,606	01/25/2039	1FE
3136AR-ZW-1	FNMA_16-19		06/01/2018	MBS PAYDOWN		230,902	230,902	187,752	229,058	0	1,844	0	1,844	0	230,902	0	0	0	0	04/25/2046	1FE
3136AS-6H-4	FNMA_16-52		06/25/2018	INTEREST ONLY PAYMENT		0	0	386,067	22,656	0	(22,656)	0	(22,656)	0	0	0	0	0	33,507	08/25/2046	1FE
3136AS-HK-5	FNMA_16-24		06/25/2018	INTEREST ONLY PAYMENT		0	0	322,622	26,747	0	(26,747)	0	(26,747)	0	0	0	0	0	35,427	05/25/2046	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136AS-LH-7	FNMA_16-38		06/25/2018	INTEREST ONLY PAYMENT		0	0	674,120	21,848	0	(31,160)	0	(31,160)	0	0	0	0	0	48,410	06/25/2046	1FE
3136AS-UC-8	FNMA_16-32		06/25/2018	INTEREST ONLY PAYMENT		0	0	752,852	60,341	0	(62,583)	0	(62,583)	0	0	0	0	0	81,359	10/25/2034	1FE
3136AS-V2-9	FNMA_16-42		06/30/2018	VARIOUS		0	0	127,061	0	0	(1,173)	0	(1,173)	0	0	0	0	0	4,781	07/25/2046	1FE
3136AS-WN-2	FNMA_16-46B		06/25/2018	INTEREST ONLY PAYMENT		0	0	244,615	20,681	0	(20,681)	0	(20,681)	0	0	0	0	0	28,373	07/25/2046	1FE
3136AS-WX-0	FNMA_16-43		06/25/2018	INTEREST ONLY PAYMENT		0	0	373,387	21,160	0	(21,160)	0	(21,160)	0	0	0	0	0	29,923	07/25/2046	1FE
3136AT-5G-5	FNA_16-M11		05/29/2018	VARIOUS		3,609,893	3,691,397	3,746,725	3,746,808	0	(6,346)	0	(6,346)	0	3,740,461	0	(130,568)	(130,568)	56,187	07/25/2039	1FE
3136AT-6L-3	FNMA_16-86		06/25/2018	INTEREST ONLY PAYMENT		0	0	537,677	52,531	0	(52,531)	0	(52,531)	0	0	0	0	0	63,821	11/25/2046	1FE
3136AT-BS-2	FNMA_16-50		06/25/2018	INTEREST ONLY PAYMENT		0	0	346,147	20,764	0	(20,764)	0	(20,764)	0	0	0	0	0	29,823	08/25/2046	1FE
3136AT-FX-7	FNMA_16-54		06/25/2018	INTEREST ONLY PAYMENT		0	0	244,330	0	0	(9,710)	0	(9,710)	0	0	0	0	0	19,530	08/25/2046	1FE
3136AT-HT-4	FNMA_16-55		06/25/2018	INTEREST ONLY PAYMENT		0	0	147,569	0	0	(6,627)	0	(6,627)	0	0	0	0	0	10,648	08/25/2046	1FE
3136AT-K2-9	FNMA_16-72		06/25/2018	INTEREST ONLY PAYMENT		0	0	295,947	16,013	0	(16,013)	0	(16,013)	0	0	0	0	0	23,207	10/25/2046	1FE
3136AT-KN-3	FNMA_16-49		06/25/2018	INTEREST ONLY PAYMENT		0	0	986,179	84,944	0	(84,944)	0	(84,944)	0	0	0	0	0	101,629	08/25/2046	1FE
3136AT-KX-1	FNMA_16-49		06/25/2018	INTEREST ONLY PAYMENT		0	0	306,893	0	0	(11,627)	0	(11,627)	0	0	0	0	0	23,735	08/25/2046	1FE
3136AT-NC-4	FNMA_16-60		06/25/2018	INTEREST ONLY PAYMENT		0	0	211,305	22,112	0	(22,112)	0	(22,112)	0	0	0	0	0	26,021	09/25/2046	1FE
3136AU-AT-8	FNMA_16-82		06/25/2018	INTEREST ONLY PAYMENT		0	0	707,378	43,453	0	(46,233)	0	(46,233)	0	0	0	0	0	62,427	11/25/2046	1FE
3136AU-HJ-8	FNMA_16-79		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,214,161	87,943	0	(91,732)	0	(91,732)	0	0	0	0	0	116,947	11/25/2046	1FE
3136AU-KQ-3	FNMA_16-84		06/25/2018	INTEREST ONLY PAYMENT		0	0	205,317	12,372	0	(12,372)	0	(12,372)	0	0	0	0	0	17,493	11/25/2046	1FE
3136AV-2E-8	FNMA_17-21		06/25/2018	INTEREST ONLY PAYMENT		0	0	458,222	28,142	0	(28,142)	0	(28,142)	0	0	0	0	0	39,590	04/25/2047	1FE
3136AV-R3-5	FNMA_17-24		06/25/2018	INTEREST ONLY PAYMENT		0	0	247,543	15,017	0	(15,017)	0	(15,017)	0	0	0	0	0	22,438	04/25/2047	1FE
3136AV-WY-1	FNMA_17-9		06/25/2018	INTEREST ONLY PAYMENT		0	0	315,284	29,024	0	(29,024)	0	(29,024)	0	0	0	0	0	37,012	03/25/2047	1FE
3136AW-6F-9	FNMA_17-48		06/30/2018	VARIOUS		0	0	63,009	0	0	0	0	0	0	0	0	0	0	1,395	07/25/2057	1FE
3136AW-AN-7	FNMA_17-25		06/25/2018	INTEREST ONLY PAYMENT		0	0	428,145	42,636	0	(42,636)	0	(42,636)	0	0	0	0	0	54,500	04/25/2047	1FE
3136AW-QF-7	FNMA_17-30		06/25/2018	INTEREST ONLY PAYMENT		0	0	339,589	20,687	0	(20,687)	0	(20,687)	0	0	0	0	0	30,656	05/25/2047	1FE
3136AX-A5-4	FNMA_17-69		06/25/2018	INTEREST ONLY PAYMENT		0	0	314,279	0	0	(11,291)	0	(11,291)	0	0	0	0	0	24,721	09/25/2047	1FE
3136B0-AN-6	FNMA_17-96		06/25/2018	INTEREST ONLY PAYMENT		0	0	673,216	46,521	0	(46,521)	0	(46,521)	0	0	0	0	0	63,089	12/25/2057	1FE
3136B0-X3-5	FNMA_18-11		06/25/2018	INTEREST ONLY PAYMENT		0	0	245,056	0	0	(9,239)	0	(9,239)	0	0	0	0	0	15,581	12/25/2047	1FE
3136B1-L9-3	FNMA_18-27		06/25/2018	INTEREST ONLY PAYMENT		0	0	444,581	0	0	(3,647)	0	(3,647)	0	0	0	0	0	12,467	05/25/2048	1FE
3136B1-N4-2	FNMA_18-28		06/25/2018	INTEREST ONLY PAYMENT		0	0	335,899	0	0	(4,018)	0	(4,018)	0	0	0	0	0	13,123	05/25/2048	1FE
3136B1-PH-1	FNMA_18-19		06/25/2018	INTEREST ONLY PAYMENT		0	0	213,491	0	0	(5,142)	0	(5,142)	0	0	0	0	0	9,230	04/25/2058	1FE
3136B2-QG-5	FNMA_18-39		06/25/2018	INTEREST ONLY PAYMENT		0	0	26,968	0	0	0	0	0	0	0	0	0	0	757	11/25/2033	1FE
3136FC-2B-1	FNSTR_374 8		06/01/2018	INTEREST ONLY PAYMENT		0	0	6,246	480	0	(480)	0	(480)	0	0	0	0	0	1,302	04/25/2037	1FE
3136FC-2D-7	FNSTR_374 10		06/01/2018	INTEREST ONLY PAYMENT		0	0	11,892	899	0	(899)	0	(899)	0	0	0	0	0	2,462	04/25/2037	1FE
3136FC-2E-5	FNSTR_374 11		06/01/2018	INTEREST ONLY PAYMENT		0	0	6,000	502	0	(502)	0	(502)	0	0	0	0	0	1,247	04/25/2037	1FE
3136FC-C5-3	FNSTR_366 23		06/30/2018	VARIOUS		0	0	402	0	0	0	0	0	0	0	0	0	0	38	10/25/2035	1FE
3136FC-JF-4	FNSTR_351 16		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,567	179	0	(179)	0	(179)	0	0	0	0	0	660	03/25/2034	1FE
3136FC-M4-5	FNSTR_369 9		06/01/2018	INTEREST ONLY PAYMENT		0	0	4,255	390	0	(402)	0	(402)	0	0	0	0	0	770	04/25/2036	1FE
3136FC-QN-9	FNSTR_356 18		06/01/2018	INTEREST ONLY PAYMENT		0	0	908	57	0	(57)	0	(57)	0	0	0	0	0	200	12/25/2034	1FE
3136FC-ZJ-8	FNSTR_365 9		06/01/2018	INTEREST ONLY PAYMENT		0	0	661	0	0	(5)	0	(5)	0	0	0	0	0	6	01/25/2036	1FE
3136FC-ZL-3	FNMA_365 11		06/01/2018	INTEREST ONLY PAYMENT		0	0	24,729	1,065	0	(1,169)	0	(1,169)	0	0	0	0	0	1,945	02/01/2036	1FE
3136FC-ZZ-2	FNSTR_366 3		06/30/2018	VARIOUS		0	0	605	0	0	0	0	0	0	0	0	0	0	15	10/25/2035	1FE
3136FE-AA-0	FNSTR_370		06/01/2018	MBS PAYDOWN		153,251	153,251	140,034	152,029	0	1,223	0	1,223	0	153,251	0	0	0	0	06/25/2036	1FE
3136FF-AA-7	FNSTR_380		06/01/2018	MBS PAYDOWN		180,047	180,047	161,845	178,522	0	1,524	0	1,524	0	180,047	0	0	0	0	07/25/2037	1FE
3136FL-EY-8	FNSTR_409		06/30/2018	VARIOUS		0	0	41,565	0	0	0	0	0	0	0	0	0	0	1,265	04/25/2027	1FE
3136FL-FB-7	FNS_409		06/30/2018	VARIOUS		0	0	15,869	0	0	0	0	0	0	0	0	0	0	538	05/25/2027	1FE
31371K-P7-0	FNMA 30YR		06/01/2018	MBS PAYDOWN		2,075	2,075	2,178	2,083	0	(8)	0	(8)	0	2,075	0	0	0	55	06/01/2032	1FE
31374G-H3-4	FNMA 30YR		06/01/2018	MBS PAYDOWN		88	88	95	88	0	0	0	0	0	88	0	0	0	3	07/01/2019	1FE
31376M-JB-9	FNMA 30YR		06/01/2018	MBS PAYDOWN		2,253	2,253	2,433	2,267	0	(15)	0	(15)	0	2,253	0	0	0	89	09/01/2021	1FE
31378C-E7-3	FNMA 30YR		06/01/2018	MBS PAYDOWN		1,853	1,853	1,973	1,866	0	(13)	0	(13)	0	1,853	0	0	0	69	11/01/2021	1FE
3137A0-AD-7	FHLMC_369		06/01/2018	MBS PAYDOWN		50,221	50,221	41,338	49,663	0	559	0	559	0	50,221	0	0	0	0	07/15/2040	1FE
3137A0-U3-7	FHLMC_3709		06/01/2018	MBS PAYDOWN		75,782	75,782	62,709	74,990	0	792	0	792	0	75,782	0	0	0	0	08/15/2040	1FE
3137A1-KF-9	FHLMC_3708		06/15/2018	INTEREST ONLY PAYMENT		0	0	116,384	8,599	0	(8,599)	0	(8,599)	0	0	0	0	0	13,130	05/15/2040	1FE
3137A2-3U-3	FHLMC_3745		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,869	0	0	(434)	0	(434)	0	0	0	0	0	807	01/15/2035	1FE
3137A4-U9-6	FHLMC_3780		04/26/2018	PERFORMANCE TRUST CAPITAL PARTNERS		6,559,784	6,433,132	7,096,873	7,052,433	0	(28,802)	0	(28,802)	0	7,023,631	0	(463,847)	(463,847)	105,794	12/15/2040	1FE
3137A6-6H-0	FHLMC_3792		06/15/2018	MBS PAYDOWN		387,507	387,507	852,758	419,262	0	(31,755)	0	(31,755)	0	387,507	0	0	0	46,918	06/15/2039	1FE
3137A6-AT-9	FHLMC_3798C		06/15/2018	INTEREST ONLY PAYMENT		0	0	137,355	11,026	0	(11,026)	0	(11,026)	0	0	0	0	0	16,500	01/15/2041	1FE
3137A7-D7-2	FHLMC_3805J		06/15/2018	INTEREST ONLY PAYMENT		0	0	25,123	2,258	0	(2,258)	0	(2,258)	0	0	0	0	0	2,977	06/15/2040	1FE
3137AA-EU-3	FHLMC_3869		06/15/2018	INTEREST ONLY PAYMENT		0	0	25,807	0	0	(280)	0	(280)	0	0	0	0	0	1,071	05/15/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AA-QG-1	FHLMC_3862		06/30/2018	VARIOUS		0	0	20,591	0	0	0	0	0	0	0	0	0	0	523	05/15/2041	1FE
3137AB-AT-8	FHLMC_3852 SL		06/15/2018	MBS PAYDOWN		90,624	90,624	87,792	89,959	0	665	0	665	0	90,624	0	0	0	1,818	05/15/2041	1FE
3137AF-BF-8	FHLMC_3930A		06/15/2018	INTEREST ONLY PAYMENT		0	0	40,501	2,348	0	(2,348)	0	(2,348)	0	0	0	0	0	4,242	10/15/2039	1FE
3137AF-QU-9	FHLMC_3919		06/15/2018	INTEREST ONLY PAYMENT		0	0	166,475	8,634	0	(8,634)	0	(8,634)	0	0	0	0	0	16,414	09/15/2041	1FE
3137AF-SY-9	FHLMC_3919		04/26/2018	MIZUHO SECURITIES USA INC		8,801,670	8,655,606	9,630,639	9,564,791	0	(41,576)	0	(41,576)	0	9,523,215	0	(721,545)	(721,545)	142,343	09/15/2041	1FE
3137AG-3Q-1	FHLMC_3943		06/15/2018	INTEREST ONLY PAYMENT		0	0	119,130	12,175	0	(12,175)	0	(12,175)	0	0	0	0	0	14,799	02/15/2026	1FE
3137AH-5B-0	FHLMC_3936		06/30/2018	VARIOUS		0	0	16,054	0	0	0	0	0	0	0	0	0	0	919	03/15/2026	1FE
3137AH-U3-0	FHLMC_3951		06/30/2018	VARIOUS		0	0	8,948	0	0	0	0	0	0	0	0	0	0	426	07/15/2026	1FE
3137AH-YC-6	FHLMC_3954		06/15/2018	INTEREST ONLY PAYMENT		0	0	240,511	0	0	(6,403)	0	(6,403)	0	0	0	0	0	16,953	11/15/2041	1FE
3137AJ-BC-7	FHLMC_3958		06/15/2018	INTEREST ONLY PAYMENT		0	0	96,936	4,643	0	(4,643)	0	(4,643)	0	0	0	0	0	8,742	11/15/2041	1FE
3137AK-5F-4	FHLMC_3975		06/01/2018	INTEREST ONLY PAYMENT		0	0	15,112	1,538	0	(1,538)	0	(1,538)	0	0	0	0	0	2,523	06/15/2041	1FE
3137AL-WU-9	FHLMC_3996		06/30/2018	VARIOUS		0	0	22,576	0	0	0	0	0	0	0	0	0	0	666	12/15/2040	1FE
3137AM-QL-4	FHLMC_4012		06/30/2018	VARIOUS		0	0	53,827	0	0	0	0	0	0	0	0	0	0	1,058	03/15/2042	1FE
3137AP-BY-5	FHLMC_4028		06/01/2018	INTEREST ONLY PAYMENT		0	0	66,762	4,747	0	(5,305)	0	(5,305)	0	0	0	0	0	8,996	09/15/2038	1FE
3137AQ-Q2-7	FHLMC_4039		06/01/2018	INTEREST ONLY PAYMENT		0	0	101,720	8,107	0	(8,107)	0	(8,107)	0	0	0	0	0	12,428	05/15/2027	1FE
3137AQ-SS-8	FHLMC_4047		06/15/2018	INTEREST ONLY PAYMENT		0	0	46,775	0	0	(1,042)	0	(1,042)	0	0	0	0	0	2,445	04/15/2031	1FE
3137AR-7L-4	FHLMC_4060		06/15/2018	INTEREST ONLY PAYMENT		0	0	100,580	5,466	0	(5,466)	0	(5,466)	0	0	0	0	0	8,692	06/15/2042	1FE
3137AR-CU-8	FHLMC_4061		06/15/2018	INTEREST ONLY PAYMENT		0	0	183,656	11,970	0	(11,970)	0	(11,970)	0	0	0	0	0	17,887	06/15/2042	1FE
3137AR-KM-7	FHLMC_4057		06/15/2018	INTEREST ONLY PAYMENT		0	0	184,130	9,763	0	(9,763)	0	(9,763)	0	0	0	0	0	15,982	06/15/2042	1FE
3137AR-SP-2	FHLMC_4080		06/30/2018	VARIOUS		0	0	11,374	0	0	0	0	0	0	0	0	0	0	247	07/15/2042	1FE
3137AS-FB-5	FHLMC_4076		06/15/2018	INTEREST ONLY PAYMENT		0	0	40,453	0	0	(696)	0	(696)	0	0	0	0	0	2,657	11/15/2039	1FE
3137AT-7E-6	FHLMC_4098		06/01/2018	INTEREST ONLY PAYMENT		0	0	76,163	3,900	0	(3,900)	0	(3,900)	0	0	0	0	0	6,758	04/15/2042	1FE
3137AT-LS-9	FHLMC_4097		06/15/2018	INTEREST ONLY PAYMENT		0	0	128,090	11,940	0	(11,940)	0	(11,940)	0	0	0	0	0	17,187	09/15/2031	1FE
3137AT-VA-7	FHLMC_4113		06/01/2018	INTEREST ONLY PAYMENT		0	0	45,499	1,968	0	(1,968)	0	(1,968)	0	0	0	0	0	3,492	09/15/2042	1FE
3137AT-VD-1	FHLMC_4113		06/15/2018	INTEREST ONLY PAYMENT		0	0	107,892	5,932	0	(5,932)	0	(5,932)	0	0	0	0	0	8,778	09/15/2042	1FE
3137AY-AK-7	FHLMC_4150		06/15/2018	INTEREST ONLY PAYMENT		0	0	80,828	3,606	0	(3,606)	0	(3,606)	0	0	0	0	0	6,305	01/15/2043	1FE
3137AY-SE-2	FHLMC_4165		06/15/2018	INTEREST ONLY PAYMENT		0	0	81,500	4,567	0	(4,567)	0	(4,567)	0	0	0	0	0	6,748	02/15/2043	1FE
3137B0-4T-8	FHLMC_4175		06/15/2018	INTEREST ONLY PAYMENT		0	0	113,034	6,122	0	(6,122)	0	(6,122)	0	0	0	0	0	8,881	03/15/2043	1FE
3137B0-B8-6	FHLMC_4183		06/15/2018	INTEREST ONLY PAYMENT		0	0	109,041	5,568	0	(5,568)	0	(5,568)	0	0	0	0	0	8,362	03/15/2043	1FE
3137B0-GA-6	FHLMC_4174		06/30/2018	VARIOUS		0	0	7,335	0	0	0	0	0	0	0	0	0	0	292	05/15/2039	1FE
3137B0-RY-2	FHLMC_4186		06/01/2018	INTEREST ONLY PAYMENT		0	0	68,932	3,848	0	(3,848)	0	(3,848)	0	0	0	0	0	5,433	03/15/2033	1FE
3137B2-3C-2	FHLMC_4211		06/30/2018	VARIOUS		0	0	37,763	0	0	0	0	0	0	0	0	0	0	1,417	04/15/2035	1FE
3137B3-UJ-5	FHLMC_4240		06/01/2018	INTEREST ONLY PAYMENT		0	0	18,764	859	0	(859)	0	(859)	0	0	0	0	0	1,935	11/15/2042	1FE
3137B3-WH-7	FHLMC_4245		06/15/2018	INTEREST ONLY PAYMENT		0	0	95,695	4,782	0	(4,782)	0	(4,782)	0	0	0	0	0	7,845	08/15/2043	1FE
3137B5-QN-6	FHLMC_4263		06/15/2018	INTEREST ONLY PAYMENT		0	0	263,056	23,202	0	(23,202)	0	(23,202)	0	0	0	0	0	30,353	11/15/2043	1FE
3137B5-SC-8	FHLMC_4265		06/15/2018	INTEREST ONLY PAYMENT		0	0	24,599	2,018	0	(2,018)	0	(2,018)	0	0	0	0	0	2,825	11/15/2043	1FE
3137B6-CY-5	FHLMC_4272		06/30/2018	VARIOUS		0	0	85,456	0	0	0	0	0	0	0	0	0	0	2,192	11/15/2043	1FE
3137B6-CZ-2	FHLMC_4272		06/15/2018	INTEREST ONLY PAYMENT		0	0	120,472	10,386	0	(10,386)	0	(10,386)	0	0	0	0	0	14,732	11/15/2043	1FE
3137B7-ER-6	FHLMC_4290		06/15/2018	INTEREST ONLY PAYMENT		0	0	130,540	9,308	0	(9,308)	0	(9,308)	0	0	0	0	0	15,213	07/15/2035	1FE
3137BB-PE-4	FHLMC_4351		06/15/2018	INTEREST ONLY PAYMENT		0	0	191,986	14,069	0	(14,069)	0	(14,069)	0	0	0	0	0	21,955	06/15/2044	1FE
3137BB-R8-5	FHLMC_4347		06/30/2018	VARIOUS		0	0	52,214	0	0	0	0	0	0	0	0	0	0	1,131	06/15/2054	1FE
3137BD-L7-9	FHLMC_4384		06/15/2018	INTEREST ONLY PAYMENT		0	0	280,859	16,263	0	(16,263)	0	(16,263)	0	0	0	0	0	25,034	09/15/2044	1FE
3137BD-WC-6	FHLMC_4385		06/15/2018	INTEREST ONLY PAYMENT		0	0	189,532	14,318	0	(14,318)	0	(14,318)	0	0	0	0	0	20,628	05/15/2044	1FE
3137BE-3Q-5	FHLMC_4386		06/15/2018	INTEREST ONLY PAYMENT		0	0	138,935	10,091	0	(10,091)	0	(10,091)	0	0	0	0	0	15,236	09/15/2044	1FE
3137BE-JS-4	FHLMC_4400		06/15/2018	INTEREST ONLY PAYMENT		0	0	736,506	25,994	0	(35,197)	0	(35,197)	0	0	0	0	0	52,787	02/15/2041	1FE
3137BF-W8-0	FHLMC_4417		06/01/2018	MBS PAYDOWN		592,071	592,071	491,419	586,261	0	5,809	0	5,809	0	592,071	0	0	0	0	06/15/2041	1FE
3137BG-FU-8	FHLMC_4436		06/15/2018	INTEREST ONLY PAYMENT		0	0	139,670	10,672	0	(10,672)	0	(10,672)	0	0	0	0	0	16,985	02/15/2045	1FE
3137BH-QW-0	FHLMC_4464		06/15/2018	INTEREST ONLY PAYMENT		0	0	166,625	9,016	0	(9,016)	0	(9,016)	0	0	0	0	0	13,821	04/15/2045	1FE
3137BL-LU-0	FHLMC_4507		06/15/2018	INTEREST ONLY PAYMENT		0	0	612,619	54,946	0	(54,946)	0	(54,946)	0	0	0	0	0	72,215	09/15/2045	1FE
3137BM-3B-0	FHLMC_4526		06/15/2018	INTEREST ONLY PAYMENT		0	0	241,675	13,831	0	(13,831)	0	(13,831)	0	0	0	0	0	20,967	11/15/2045	1FE
3137BN-3A-0	FHLMC_4550		06/30/2018	VARIOUS		0	0	53,444	0	0	0	0	0	0	0	0	0	0	1,044	02/15/2046	1FE
3137BP-HL-6	FHLMC_4582		06/15/2018	INTEREST ONLY PAYMENT		0	0	437,924	25,584	0	(25,584)	0	(25,584)	0	0	0	0	0	38,256	05/15/2046	1FE
3137BP-XJ-3	FHLMC_4587		06/15/2018	INTEREST ONLY PAYMENT		0	0	428,790	38,774	0	(38,774)	0	(38,774)	0	0	0	0	0	51,352	06/15/2046	1FE
3137BR-BG-9	FHLMC_4608		06/30/2018	VARIOUS		0	0	947,794	64,301	0	(64,301)	0	(64,301)	0	0	0	0	0	89,666	05/15/2040	1FE
3137BR-CG-8	FHLMC_4611		06/15/2018	INTEREST ONLY PAYMENT		0	0	188,281	0	0	(15,365)	0	(15,365)	0	0	0	0	0	23,931	06/15/2041	1FE
3137BR-FM-2	FHLMC_4607		06/15/2018	INTEREST ONLY PAYMENT		0	0	267,173	25,580	0	(25,580)	0	(25,580)	0	0	0	0	0	32,373	08/15/2046	1FE
3137BS-B2-8	FHLMC_4620		06/15/2018	INTEREST ONLY PAYMENT		0	0	812,833	69,511	0	(69,511)	0	(69,511)	0	0	0	0	0	98,622	10/15/2046	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3137BW-5X-8	FHLMC_4669		06/30/2018	VARIOUS		0	0	57,148	0	0	0	0	0	0	0	0	0	0	1,562	03/15/2044	1FE
3137BW-RG-1	FHLMC_4664		06/30/2018	VARIOUS		0	0	55,374	0	0	0	0	0	0	0	0	0	0	1,087	03/15/2047	1FE
3137BX-SJ-2	FHLMC_4685		06/15/2018	INTEREST ONLY PAYMENT		0	0	17,921	0	0	(130)	0	(130)	0	0	0	0	0	352	05/15/2047	1FE
3137BX-WY-4	FHLMC_4684		06/01/2018	INTEREST ONLY PAYMENT		0	0	575,988	32,115	0	(32,115)	0	(32,115)	0	0	0	0	0	58,647	05/15/2047	1FE
3137F1-YG-7	FHLMC_4705		06/15/2018	INTEREST ONLY PAYMENT		0	0	378,843	31,952	0	(31,952)	0	(31,952)	0	0	0	0	0	44,951	01/15/2039	1FE
3137FA-QF-8	FHMS_K703		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,900	127	0	(127)	0	(127)	0	0	0	0	0	234	06/25/2027	1Z
3137FC-ZC-1	FHLMC_4748		06/15/2018	INTEREST ONLY PAYMENT		0	0	18,653	0	0	(294)	0	(294)	0	0	0	0	0	618	08/15/2047	1FE
3137GA-4S-3	FHLMC_3730B		06/01/2018	INTEREST ONLY PAYMENT		0	0	47,166	3,486	0	(3,486)	0	(3,486)	0	0	0	0	0	6,560	03/15/2040	1FE
3137GA-LT-2	FHLMC_3736		06/15/2018	INTEREST ONLY PAYMENT		0	0	131,101	8,133	0	(8,133)	0	(8,133)	0	0	0	0	0	13,005	10/15/2040	1FE
3137GA-N7-8	FHLMC_3746 SA		06/30/2018	VARIOUS		0	0	31,821	1,391	0	(1,391)	0	(1,391)	0	0	0	0	0	2,877	07/15/2040	1FE
31381L-3F-2	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		9,646	9,646	10,933	9,685	0	(39)	0	(39)	0	9,646	0	0	0	240	01/01/2040	1FE
31381M-DU-6	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,455	5,455	6,546	5,489	0	(34)	0	(34)	0	5,455	0	0	0	134	03/01/2035	1FE
31381P-UP-1	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		1,888	1,888	2,088	1,894	0	(5)	0	(5)	0	1,888	0	0	0	41	12/01/2040	1FE
31381Q-LC-8	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		2,575	2,575	3,077	2,587	0	(12)	0	(12)	0	2,575	0	0	0	66	03/01/2041	1FE
31381R-MY-7	FNMA 10YR BALLOON MULTI		06/01/2018	MBS PAYDOWN		3,437	3,437	3,935	3,449	0	(13)	0	(13)	0	3,437	0	0	0	75	06/01/2029	1FE
31381T-LW-8	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		7,692	7,692	8,404	7,710	0	(18)	0	(18)	0	7,692	0	0	0	146	01/01/2042	1FE
31384V-MN-9	FNMA 30YR		06/01/2018	MBS PAYDOWN		5,704	5,704	5,911	5,728	0	(23)	0	(23)	0	5,704	0	0	0	182	01/01/2025	1FE
3138A4-YE-9	FNMA 30YR		06/01/2018	MBS PAYDOWN		29,115	29,115	30,662	29,132	0	(17)	0	(17)	0	29,115	0	0	0	707	01/01/2041	1FE
3138AN-4C-4	FANNIE MAE		06/01/2018	MBS PAYDOWN		217,743	217,743	226,418	217,841	0	(99)	0	(99)	0	217,743	0	0	0	3,628	09/01/2041	1FE
3138AN-C6-8	FANNIE MAE		06/01/2018	MBS PAYDOWN		137,784	137,784	146,503	138,201	0	(417)	0	(417)	0	137,784	0	0	0	2,558	08/01/2041	1FE
3138AN-DY-6	FANNIE MAE		06/01/2018	MBS PAYDOWN		282,210	282,210	293,763	282,803	0	(593)	0	(593)	0	282,210	0	0	0	4,764	08/01/2041	1FE
3138AP-BH-0	FANNIE MAE		05/29/2018	VARIOUS		1,806,894	1,769,262	1,849,432	1,858,389	0	(15,138)	0	(15,138)	0	1,843,250	0	(36,356)	(36,356)	34,100	08/01/2041	1FE
3138AP-Q3-5	FANNIE MAE		06/01/2018	MBS PAYDOWN		106,031	106,031	110,628	106,144	0	(113)	0	(113)	0	106,031	0	0	0	1,533	09/01/2041	1FE
3138AS-SC-7	FANNIE MAE		06/01/2018	MBS PAYDOWN		207,875	207,875	222,166	209,291	0	(1,416)	0	(1,416)	0	207,875	0	0	0	3,733	09/01/2041	1FE
3138AW-HC-0	FANNIE MAE		06/01/2018	MBS PAYDOWN		107,457	107,457	112,208	107,691	0	(235)	0	(235)	0	107,457	0	0	0	1,564	12/01/2041	1FE
3138EM-PN-5	FNMA 30YR		06/01/2018	MBS PAYDOWN		1,360,918	1,360,918	1,488,292	1,370,980	0	(10,062)	0	(10,062)	0	1,360,918	0	0	0	24,395	02/01/2044	1FE
3138EQ-ZF-2	FNMA 30YR		06/01/2018	MBS PAYDOWN		1,340,865	1,340,865	1,460,076	1,345,686	0	(4,821)	0	(4,821)	0	1,340,865	0	0	0	21,952	12/01/2045	1FE
3138ET-6F-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		9,588	9,588	9,988	9,602	0	(15)	0	(15)	0	9,588	0	0	0	119	10/01/2043	1FE
3138L1-EX-3	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		8,205	8,205	7,822	8,196	0	10	0	10	0	8,205	0	0	0	127	10/01/2042	1FE
3138L3-NN-1	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		1,576	1,576	1,551	0	0	0	0	0	0	1,576	0	0	0	10	05/01/2043	1FE
3138L4-SJ-3	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		39,779	39,779	43,194	39,856	0	(77)	0	(77)	0	39,779	0	0	0	753	08/01/2043	1FE
3138L4-UU-5	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		7,054	7,054	7,724	7,067	0	(13)	0	(13)	0	7,054	0	0	0	136	08/01/2043	1FE
3138L4-ZJ-5	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		3,638	3,638	3,990	3,645	0	(7)	0	(7)	0	3,638	0	0	0	77	11/01/2043	1FE
3138L5-FX-3	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		24,854	24,854	26,026	24,875	0	(21)	0	(21)	0	24,854	0	0	0	481	12/01/2043	1FE
3138L5-UT-5	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		4,180	4,180	4,510	4,187	0	(7)	0	(7)	0	4,180	0	0	0	87	01/01/2044	1FE
3138L5-VB-3	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		6,785	6,785	7,161	6,792	0	(7)	0	(7)	0	6,785	0	0	0	135	01/01/2044	1FE
3138L6-AP-3	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		16,946	16,946	17,571	16,962	0	(16)	0	(16)	0	16,946	0	0	0	308	02/01/2039	1FE
3138L6-DM-7	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		4,733	4,733	5,271	4,744	0	(10)	0	(10)	0	4,733	0	0	0	94	03/01/2044	1FE
3138L6-GY-8	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		11,033	11,033	11,661	11,045	0	(12)	0	(12)	0	11,033	0	0	0	204	04/01/2044	1FE
3138L8-HW-7	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		11,499	11,499	11,757	11,503	0	(4)	0	(4)	0	11,499	0	0	0	193	12/01/2044	1FE
3138L8-YH-1	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		1,816	1,816	1,903	1,817	0	(2)	0	(2)	0	1,816	0	0	0	29	01/01/2045	1FE
3138LA-CW-7	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,513	5,513	5,724	5,517	0	(4)	0	(4)	0	5,513	0	0	0	91	06/01/2045	1FE
3138LA-R2-7	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		3,252	3,252	3,456	3,256	0	(4)	0	(4)	0	3,252	0	0	0	57	08/01/2045	1FE
3138LA-SM-2	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,873	5,873	6,049	5,876	0	(4)	0	(4)	0	5,873	0	0	0	92	08/01/2040	1FE
3138LA-YK-9	FNMA VARIABLE BALLOON MULTI		06/01/2018	MBS PAYDOWN		4,201	4,201	4,262	4,205	0	(4)	0	(4)	0	4,201	0	0	0	69	08/01/2035	1FE
3138LA-YL-7	FNMA VARIABLE BALLOON MULTI		06/01/2018	MBS PAYDOWN		7,033	7,033	7,134	7,040	0	(7)	0	(7)	0	7,033	0	0	0	115	02/01/2035	1FE
3138LC-KG-9	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,841	5,841	6,013	5,845	0	(4)	0	(4)	0	5,841	0	0	0	96	12/01/2045	1FE
3138LC-KR-5	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		2,356	2,356	2,406	2,357	0	(1)	0	(1)	0	2,356	0	0	0	39	12/01/2045	1FE
3138LC-MY-8	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,249	5,249	5,436	5,253	0	(4)	0	(4)	0	5,249	0	0	0	88	11/01/2045	1FE
3138LC-VV-4	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		3,361	3,361	3,487	3,363	0	(2)	0	(2)	0	3,361	0	0	0	57	01/01/2046	1FE
3138LF-H6-8	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		1,863	1,863	1,885	1,864	0	0	0	0	0	1,863	0	0	0	28	09/01/2046	1FE
3138LG-BS-4	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		3,117	3,117	3,168	3,117	0	(1)	0	(1)	0	3,117	0	0	0	47	12/01/2046	1FE
3138LG-YV-2	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,187	5,187	5,406	5,190	0	(3)	0	(3)	0	5,187	0	0	0	89	01/01/2047	1FE
3138LG-ZS-8	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		3,684	3,684	3,744	3,685	0	(1)	0	(1)	0	3,684	0	0	0	60	01/01/2047	1FE
3138LJ-CU-2	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		2,521	2,521	2,625	2,522	0	(2)	0	(2)	0	2,521	0	0	0	40	05/01/2047	1FE
3138LJ-SH-4	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		30,118	30,118	30,678	30,125	0	(7)	0	(7)	0	30,118	0	0	0	440	07/01/2047	1FE
3138LK-AX-5	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		2,471	2,471	2,479	0	0	0	0	0	0	2,471	0	0	0	30	08/01/2047	1FE
3138LK-GX-9	FNMA 30YR MULTI		06/01/2018	MBS PAYDOWN		5,698	5,698	5,799	0	0	(1)	0	(1)	0	5,698	0	0	0	71	09/01/2047	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WS-D7-0	FNMA 30YR		06/01/2018	MBS PAYDOWN		5,992	5,992	6,318	5,997	0	(5)	0	(5)	0	5,992	0	0	0	112	09/01/2043	1FE
3138WF-CS-3	FNMA 30YR		06/01/2018	MBS PAYDOWN		627,562	627,562	695,711	630,676	0	(3,114)	0	(3,114)	0	627,562	0	0	0	11,717	07/01/2045	1FE
3138WG-6U-3	FNMA 30YR		06/01/2018	MBS PAYDOWN		1,017,081	1,017,081	1,104,486	1,022,873	0	(5,793)	0	(5,793)	0	1,017,081	0	0	0	18,131	05/01/2046	1FE
3138WG-AC-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		231,079	231,079	238,950	231,300	0	(221)	0	(221)	0	231,079	0	0	0	3,496	12/01/2045	1FE
3138WH-KD-3	FNMA 30YR		06/21/2018	VARIOUS		23,362,990	23,485,160	24,864,913	24,833,324	0	(57,303)	0	(57,303)	0	24,776,021	0	(1,413,031)	(1,413,031)	456,912	07/01/2046	1FE
3138WX-A9-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		87,432	87,432	92,186	87,745	0	(313)	0	(313)	0	87,432	0	0	0	1,341	08/01/2043	1FE
3138X0-YN-2	FNMA 30YR		06/21/2018	VARIOUS		10,736,951	10,494,661	11,203,050	11,266,595	0	(113,635)	0	(113,635)	0	11,152,959	0	(416,008)	(416,008)	229,615	07/01/2043	1FE
3138X5-ZX-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		5,003	5,003	5,275	5,007	0	(4)	0	(4)	0	5,003	0	0	0	97	08/01/2043	1FE
3138X8-LE-9	FNMA 30YR		06/01/2018	MBS PAYDOWN		4,281	4,281	4,513	4,282	0	(1)	0	(1)	0	4,281	0	0	0	80	09/01/2043	1FE
313920-QK-9	FNMA_01-38	SA	06/25/2018	INTEREST ONLY PAYMENT		0	0	2,337	90	0	(105)	0	(105)	0	0	0	0	0	344	08/25/2031	1FE
313920-ZJ-2	FNMA_01-46	S	06/30/2018	VARIOUS		0	0	6,376	115	0	(115)	0	(115)	0	0	0	0	0	1,357	09/18/2031	1FE
313921-A9-9	FNMA_01-59	S	06/25/2018	INTEREST ONLY PAYMENT		0	0	5,630	52	0	(128)	0	(128)	0	0	0	0	0	503	11/25/2031	1FE
313921-GK-8	FNMA_01-56	SG	06/25/2018	INTEREST ONLY PAYMENT		0	0	3,761	171	0	(171)	0	(171)	0	0	0	0	0	1,591	10/25/2031	1FE
313921-JE-9	FNMA_01-57	S	06/25/2018	INTEREST ONLY PAYMENT		0	0	2,135	0	0	(28)	0	(28)	0	0	0	0	0	90	06/25/2031	1FE
313921-U8-9	FNMA_01-60	QI	06/25/2018	INTEREST ONLY PAYMENT		0	0	10,223	265	0	(265)	0	(265)	0	0	0	0	0	766	09/25/2031	1FE
31392A-DM-7	FNMA_01-62	SC	06/25/2018	INTEREST ONLY PAYMENT		0	0	3,453	0	0	(46)	0	(46)	0	0	0	0	0	146	11/25/2031	1FE
31392A-NC-8	FNMA_01-50	SQ	06/25/2018	INTEREST ONLY PAYMENT		0	0	2,179	0	0	(29)	0	(29)	0	0	0	0	0	92	11/25/2031	1FE
31392A-VG-0	FNMA_01-63	SA	06/18/2018	INTEREST ONLY PAYMENT		0	0	1,903	60	0	(76)	0	(76)	0	0	0	0	0	339	12/18/2031	1FE
31392B-5U-6	FNMA_02-10	SA	06/25/2018	INTEREST ONLY PAYMENT		0	0	1,964	130	0	(130)	0	(130)	0	0	0	0	0	654	02/25/2032	1FE
31392B-5X-0	FNMA_02-10	SE	06/25/2018	INTEREST ONLY PAYMENT		0	0	1,407	0	0	(19)	0	(19)	0	0	0	0	0	65	01/25/2032	1FE
31392B-6J-0	FNMA_02-10	QI	06/25/2018	INTEREST ONLY PAYMENT		0	0	6,673	215	0	(215)	0	(215)	0	0	0	0	0	408	10/25/2031	1FE
31392B-6K-7	FNMA_02-10	QJ	06/25/2018	INTEREST ONLY PAYMENT		0	0	4,980	192	0	(192)	0	(192)	0	0	0	0	0	371	10/25/2031	1FE
31392B-6S-0	FNMA_02-10	QT	06/25/2018	MBS PAYDOWN		32,728	32,728	34,853	21,591	0	855	0	855	0	32,728	0	0	0	1,396	10/25/2031	1FE
31392B-JJ-6	FNMA_01-72	SW	06/25/2018	MBS PAYDOWN		1,656	1,656	2,177	0	0	(520)	0	(520)	0	1,656	0	0	0	20	12/25/2031	1FE
31392B-K2-1	FNMA_02-9	SI	06/25/2018	INTEREST ONLY PAYMENT		0	0	257	16	0	(16)	0	(16)	0	0	0	0	0	30	03/25/2032	1FE
31392B-ND-4	FNMA_01-81	SX	06/30/2018	VARIOUS		0	0	512	0	0	0	0	0	0	0	0	0	0	28	01/18/2032	1FE
31392B-SY-3	FNMA_02-5	S	06/30/2018	VARIOUS		0	0	2,207	0	0	0	0	0	0	0	0	0	0	94	02/25/2032	1FE
31392B-TQ-9	FNMA_02-5	SA	06/25/2018	INTEREST ONLY PAYMENT		0	0	2,896	0	0	(28)	0	(28)	0	0	0	0	0	125	11/25/2027	1FE
31392B-WA-0	FNMA_02-1	SC	06/25/2018	INTEREST ONLY PAYMENT		0	0	1,401	0	0	(19)	0	(19)	0	0	0	0	0	64	01/25/2032	1FE
31392C-6U-3	FNMA_02-25	SX	06/25/2018	INTEREST ONLY PAYMENT		0	0	701	56	0	(56)	0	(56)	0	0	0	0	0	343	04/25/2032	1FE
31392C-N2-6	FNMA_02-34	SA	06/30/2018	VARIOUS		0	0	1,458	0	0	0	0	0	0	0	0	0	0	47	05/18/2032	1FE
31392C-Q4-9	FNMA_02-34	SE	06/30/2018	VARIOUS		0	0	2,963	0	0	0	0	0	0	0	0	0	0	96	05/18/2032	1FE
31392C-RB-2	FNMA_02-21	SD	06/25/2018	INTEREST ONLY PAYMENT		0	0	2,409	116	0	(116)	0	(116)	0	0	0	0	0	835	04/25/2032	1FE
31392C-UN-2	FNMA_02-16	SN	06/25/2018	INTEREST ONLY PAYMENT		0	0	277	20	0	(20)	0	(20)	0	0	0	0	0	48	01/25/2032	1FE
31392D-AQ-5	FNMA_02-28	SB	06/30/2018	VARIOUS		0	0	1,077	0	0	0	0	0	0	0	0	0	0	48	05/25/2032	1FE
31392D-QF-2	FNMA_02-39	ST	06/30/2018	VARIOUS		0	0	386	0	0	0	0	0	0	0	0	0	0	15	06/18/2032	1FE
31392D-SC-7	FNMA_02-44	SJ	06/25/2018	INTEREST ONLY PAYMENT		0	0	3,031	0	0	(20)	0	(20)	0	0	0	0	0	108	04/25/2032	1FE
31392D-VZ-2	FNMA_02-47	NS	06/25/2018	INTEREST ONLY PAYMENT		0	0	3,819	0	0	(25)	0	(25)	0	0	0	0	0	136	04/25/2032	1FE
31392D-WZ-1	FNMA_02-51	SM	06/25/2018	INTEREST ONLY PAYMENT		0	0	4,184	0	0	(30)	0	(30)	0	0	0	0	0	153	08/25/2032	1FE
31392E-6F-2	FNMA_02-67		06/01/2018	MBS PAYDOWN		42,113	42,113	46,008	42,393	0	(280)	0	(280)	0	42,113	0	0	0	984	11/25/2032	1FE
31392E-GM-6	FNMA_02-52	S	06/25/2018	INTEREST ONLY PAYMENT		0	0	13,248	571	0	(571)	0	(571)	0	0	0	0	0	4,414	09/25/2032	1FE
31392E-HK-9	FNMA_02-53	SG	06/25/2018	INTEREST ONLY PAYMENT		0	0	614	49	0	(49)	0	(49)	0	0	0	0	0	289	07/25/2032	1FE
31392E-P9-5	FNMA_02-64	SH	06/30/2018	VARIOUS		0	0	617	0	0	0	0	0	0	0	0	0	0	19	10/25/2032	1FE
31392E-VX-5	FNMA_02-60	X1	06/01/2018	INTEREST ONLY PAYMENT		0	0	4,608	87	0	(87)	0	(87)	0	0	0	0	0	739	02/25/2044	1FE
31392E-WS-5	FNMA_02-60	MS	06/25/2018	INTEREST ONLY PAYMENT		0	0	1,149	112	0	(112)	0	(112)	0	0	0	0	0	237	08/25/2032	1FE
31392F-6E-2	FNMA_02-77	S	06/25/2018	MBS PAYDOWN		32,726	32,726	34,696	32,248	0	478	0	478	0	32,726	0	0	0	1,572	12/25/2032	1FE
31392F-Z7-5	FNMA_02-82	SH	06/25/2018	MBS PAYDOWN		1,186	1,186	1,247	1,173	0	13	0	13	0	1,186	0	0	0	55	12/25/2032	1FE
31392H-T9-4	FNMA_03-8	SJ	06/30/2018	VARIOUS		0	0	1,083	0	0	0	0	0	0	0	0	0	0	39	02/25/2033	1FE
31392H-ZL-0	FNMA_03-2	S	06/25/2018	INTEREST ONLY PAYMENT		0	0	1,923	103	0	(103)	0	(103)	0	0	0	0	0	493	02/25/2033	1FE
31392J-AT-6	FNGT_03-T2	A1	06/25/2018	MBS PAYDOWN		2,918	2,918	2,920	2,909	0	9	0	9	0	2,918	0	0	0	27	03/25/2033	1FE
31392M-AE-2	FHLMC_2448	ZH	06/01/2018	MBS PAYDOWN		128,235	128,235	136,450	128,434	0	(199)	0	(199)	0	128,235	0	0	0	3,605	05/15/2032	1FE
31392P-HX-6	FHLMC_2459	SP	06/15/2018	INTEREST ONLY PAYMENT		0	0	2,643	0	0	(39)	0	(39)	0	0	0	0	0	123	06/15/2032	1FE
31392R-DC-2	FHLMC_2469	SH	06/30/2018	VARIOUS		0	0	1,441	0	0	0	0	0	0	0	0	0	0	52	07/15/2032	1FE
31392U-7F-5	FHLMC_2479	SA	06/15/2018	INTEREST ONLY PAYMENT		0	0	5,216	262	0	(262)	0	(262)	0	0	0	0	0	1,860	08/15/2032	1FE
31392U-L3-6	FHLMC_2504	SM	06/30/2018	VARIOUS		0	0	860	0	0	0	0	0	0	0	0	0	0	32	09/17/2032	1FE
31392X-V9-6	FHLMC_2520	BE	06/01/2018	MBS PAYDOWN		25,003	25,003	27,433	25,146	0	(143)	0	(143)	0	25,003	0	0	0	568	11/15/2032	1FE
31392X-Y7-7	FHLMC_2524	SQ	06/30/2018	VARIOUS		0	0	361	0	0	0	0	0	0	0	0	0	0	49	11/15/2032	1FE
31393A-LW-5	FNMA_03-31	SM	06/25/2018	INTEREST ONLY PAYMENT		0	0	8,707	722	0	(722)	0	(722)	0	0	0	0	0	1,806	04/25/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393A-S4-0	FNW_03-W5 A		06/25/2018	MBS PAYDOWN		37,877	37,877	37,870	37,876	0	1	0	1	0	37,877	0	0	0	306	04/25/2033	1FE
31393B-6U-4	FNW_03-W9 A		06/25/2018	MBS PAYDOWN		6,729	6,729	6,729	6,729	0	0	0	0	0	6,729	0	0	0	59	06/25/2033	1FE
31393C-7G-2	FNMA_03-W13 AV2		06/25/2018	MBS PAYDOWN		239	239	239	239	0	0	0	0	0	239	0	0	0	2	10/25/2033	1FE
31393C-PX-5	FNMA_03-55		06/01/2018	MBS PAYDOWN		280,923	280,923	307,611	282,784	0	(1,861)	0	(1,861)	0	280,923	0	0	0	6,496	06/25/2033	1FE
31393C-ZC-0	FNMA_03-46 T		06/01/2018	MBS PAYDOWN		37,158	37,158	40,444	37,225	0	(67)	0	(67)	0	37,158	0	0	0	1,022	06/25/2033	1FE
31393F-AC-0	FHLMC_2530 QT		06/15/2018	INTEREST ONLY PAYMENT		0	0	5,203	194	0	(194)	0	(194)	0	0	0	0	0	392	01/15/2032	1FE
31393G-PX-6	FHLMC_2535 HI		06/01/2018	INTEREST ONLY PAYMENT		0	0	383	51	0	(51)	0	(51)	0	0	0	0	0	92	12/15/2022	1FE
31393J-BT-4	FHLMC_2551 SD		06/15/2018	INTEREST ONLY PAYMENT		0	0	7,706	0	0	(90)	0	(90)	0	0	0	0	0	326	01/15/2033	1FE
31393N-QN-2	FHLMC_2599 EA		06/01/2018	MBS PAYDOWN		34,145	34,145	32,438	33,949	0	196	0	196	0	34,145	0	0	0	0	04/15/2033	1FE
31393Q-X5-6	FHLMC_2610 EA		06/01/2018	MBS PAYDOWN		11,595	11,595	10,435	11,418	0	176	0	176	0	11,595	0	0	0	0	05/15/2033	1FE
31393R-FK-1	FHLMC_2613 SC		05/15/2018	VARIOUS		5,020	5,020	5,108	5,036	0	(16)	0	(16)	0	5,020	0	0	0	171	05/15/2018	1FE
31393U-3C-5	FNMA_04-2 SW		06/30/2018	VARIOUS		0	0	5,982	0	0	0	0	0	0	0	0	0	0	188	02/25/2034	1FE
31393U-5Y-5	FNMA_04-14 SP		06/25/2018	INTEREST ONLY PAYMENT		0	0	2,699	91	0	(91)	0	(91)	0	0	0	0	0	1,028	11/25/2033	1FE
31393U-6D-0	FNMA_04-14 S		06/25/2018	INTEREST ONLY PAYMENT		0	0	4,478	133	0	(133)	0	(133)	0	0	0	0	0	1,625	03/25/2034	1FE
31393U-CE-1	FNMA_03-126 IC		06/30/2018	VARIOUS		0	0	166	0	0	0	0	0	0	0	0	0	0	3	12/25/2033	1FE
31393U-EF-6	FNMA_03-119 MQ		06/25/2018	MBS PAYDOWN		36,024	36,024	40,819	35,389	0	634	0	634	0	36,024	0	0	0	2,179	11/25/2033	1FE
31393U-ZG-1	FNMA_03-131 SK		06/25/2018	MBS PAYDOWN		28,000	28,000	32,782	28,080	0	(80)	0	(80)	0	28,000	0	0	0	1,485	01/25/2034	1FE
31393W-WX-3	FHLMC_2638 CS		06/15/2018	MBS PAYDOWN		6,589	6,589	4,780	5,928	0	661	0	661	0	6,589	0	0	0	264	07/15/2033	1FE
31393X-BH-9	FNMA_04-12 ES		06/25/2018	MBS PAYDOWN		27,152	27,152	27,593	26,539	0	613	0	613	0	27,152	0	0	0	1,248	07/25/2033	1FE
31393X-YR-2	FNMA_04-17 BS		06/30/2018	VARIOUS		0	0	24,161	802	0	(802)	0	(802)	0	0	0	0	0	2,585	01/25/2034	1FE
31393Y-AZ-8	FNMA_04-31 SG		06/25/2018	INTEREST ONLY PAYMENT		0	0	10,990	1,952	0	(1,952)	0	(1,952)	0	0	0	0	0	3,516	08/25/2033	1FE
31393Y-D6-9	FNMA_04-47 UI		06/01/2018	INTEREST ONLY PAYMENT		0	0	18,076	1,173	0	(1,173)	0	(1,173)	0	0	0	0	0	3,741	06/25/2034	1FE
31393Y-DC-6	FNMA_04-38 SU		06/25/2018	MBS PAYDOWN		9,342	9,342	9,437	5,563	0	524	0	524	0	9,342	0	0	0	396	10/25/2033	1FE
31393Y-Q9-9	FNMA_04-46		06/25/2018	MBS PAYDOWN		9,277	9,277	8,429	9,205	0	72	0	72	0	9,277	0	0	0	0	03/25/2034	1FE
31393Y-T7-0	FNMA_04-46 QT		06/30/2018	VARIOUS		0	0	2,514	0	0	0	0	0	0	0	0	0	0	62	05/25/2034	1FE
31393Y-TH-8	FNMA_04-43 S		06/25/2018	MBS PAYDOWN		9,777	9,777	9,630	9,438	0	339	0	339	0	9,777	0	0	0	394	06/25/2034	1FE
31394A-2W-5	FNMA_04-73 TI		06/01/2018	INTEREST ONLY PAYMENT		0	0	11,590	556	0	(616)	0	(616)	0	0	0	0	0	2,095	10/25/2034	1FE
31394A-4U-7	FNMA_04-70 XJ		06/01/2018	INTEREST ONLY PAYMENT		0	0	10,583	470	0	(517)	0	(517)	0	0	0	0	0	1,355	10/25/2034	1FE
31394A-CY-0	FNMA_04-52 PS		06/30/2018	VARIOUS		0	0	717	0	0	0	0	0	0	0	0	0	0	269	12/25/2033	1FE
31394A-E4-4	FNMA_04-69 IP		06/30/2018	VARIOUS		0	0	10,974	275	0	(320)	0	(320)	0	0	0	0	0	930	12/25/2033	1FE
31394A-FN-1	FNMA_04-54 SV		06/25/2018	INTEREST ONLY PAYMENT		0	0	733	778	0	(778)	0	(778)	0	0	0	0	0	727	04/25/2033	1FE
31394A-J7-2	FNMA_04-66 XA		06/30/2018	VARIOUS		0	0	11,606	358	0	(396)	0	(396)	0	0	0	0	0	979	09/25/2034	1FE
31394A-LU-8	FNW_04-W10		06/01/2018	MBS PAYDOWN		148,299	148,299	162,017	148,771	0	(472)	0	(472)	0	148,299	0	0	0	3,501	08/25/2034	1FE
31394A-NN-2	FNMA_04-63 PI		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,594	281	0	(281)	0	(281)	0	0	0	0	0	916	08/25/2034	1FE
31394A-NQ-5	FNMA_04-63 TI		06/30/2018	VARIOUS		0	0	9,736	272	0	(299)	0	(299)	0	0	0	0	0	909	08/25/2034	1FE
31394A-NR-3	FNMA_04-63 BI		06/30/2018	VARIOUS		0	0	30,763	1,143	0	(1,239)	0	(1,239)	0	0	0	0	0	3,245	08/25/2034	1FE
31394A-QS-8	FNMA_04-62 TP		06/01/2018	INTEREST ONLY PAYMENT		0	0	7,169	353	0	(353)	0	(353)	0	0	0	0	0	1,814	07/25/2033	1FE
31394A-TB-2	FNMA_04-61 SW		06/30/2018	VARIOUS		0	0	10,338	0	0	0	0	0	0	0	0	0	0	361	08/25/2034	1FE
31394A-TD-8	FNMA_04-61 GS		06/30/2018	VARIOUS		0	0	6,264	0	0	0	0	0	0	0	0	0	0	252	08/25/2034	1FE
31394A-TX-4	FNMA_04-61		06/25/2018	MBS PAYDOWN		3,505	3,505	4,034	3,539	0	(34)	0	(34)	0	3,505	0	0	0	128	11/25/2032	1FE
31394A-WM-4	FNMA_04-60		06/25/2018	INTEREST ONLY PAYMENT		0	0	45,391	2,912	0	(2,912)	0	(2,912)	0	0	0	0	0	5,391	04/25/2034	1FE
31394A-ZQ-2	FNMA_04-71 TI		06/30/2018	VARIOUS		0	0	6,092	221	0	(249)	0	(249)	0	0	0	0	0	713	04/25/2034	1FE
31394A-ZS-8	FNMA_04-71 UI		06/30/2018	VARIOUS		0	0	7,502	259	0	(293)	0	(293)	0	0	0	0	0	799	02/25/2034	1FE
31394B-H4-9	FNMA_04-100 SB		06/30/2018	VARIOUS		0	0	10,099	0	0	0	0	0	0	0	0	0	0	243	01/25/2035	1FE
31394B-TQ-7	FNMA_04-90 CS		06/25/2018	INTEREST ONLY PAYMENT		0	0	4,781	392	0	(392)	0	(392)	0	0	0	0	0	961	11/25/2034	1FE
31394C-JG-8	FNMA_05-19 SA		06/25/2018	INTEREST ONLY PAYMENT		0	0	14,114	776	0	(776)	0	(776)	0	0	0	0	0	2,242	03/25/2035	1FE
31394C-RE-4	FNMA_05-17		06/25/2018	INTEREST ONLY PAYMENT		0	0	29,841	1,243	0	(1,243)	0	(1,243)	0	0	0	0	0	3,792	03/25/2035	1FE
31394D-Q6-0	FNMA_05-45		06/25/2018	MBS PAYDOWN		52,665	52,665	80,577	54,373	0	(1,708)	0	(1,708)	0	52,665	0	0	0	4,060	06/25/2035	1FE
31394E-KG-2	FNMA_05-66 SQ		06/25/2018	MBS PAYDOWN		15,419	15,419	15,622	15,120	0	300	0	300	0	15,419	0	0	0	808	07/25/2035	1FE
31394E-KP-2	FNMA_05-66 HS		06/25/2018	MBS PAYDOWN		15,632	15,632	14,265	14,886	0	746	0	746	0	15,632	0	0	0	675	07/25/2020	1FE
31394E-KU-1	FNMA_05-66 SX		06/25/2018	INTEREST ONLY PAYMENT		0	0	14,421	0	0	(226)	0	(226)	0	0	0	0	0	739	07/25/2035	1FE
31394E-TE-8	FNMA_05-59 PS		06/25/2018	MBS PAYDOWN		33,785	33,785	34,334	32,960	0	825	0	825	0	33,785	0	0	0	1,769	05/25/2035	1FE
31394E-TM-0	FNMA_05-59 SW		06/30/2018	VARIOUS		0	0	28,484	0	0	0	0	0	0	0	0	0	0	777	06/25/2035	1FE
31394E-TX-6	FNMA_05-59 DS		06/25/2018	INTEREST ONLY PAYMENT		0	0	6,446	376	0	(376)	0	(376)	0	0	0	0	0	2,071	05/25/2035	1FE
31394E-WY-0	FNMA_05-72 AS		06/25/2018	INTEREST ONLY PAYMENT		0	0	25,802	738	0	(738)	0	(738)	0	0	0	0	0	7,304	08/25/2035	1FE
31394F-4P-7	FNMA_05-93		06/25/2018	MBS PAYDOWN		73,230	73,230	94,031	75,551	0	(2,321)	0	(2,321)	0	73,230	0	0	0	3,708	08/25/2034	1FE
31394F-BL-8	FNMA_05-75 SU		06/25/2018	MBS PAYDOWN		22,513	22,513	25,074	22,255	0	258	0	258	0	22,513	0	0	0	2,270	09/25/2035	1FE
31394F-CG-8	FNMA_05-76 SA		06/25/2018	MBS PAYDOWN		72,496	72,496	74,455	58,358	0	2,994	0	2,994	0	72,496	0	0	0	4,578	06/25/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31394F-DH-5	FNMA_05-74		06/25/2018	MBS PAYDOWN		6,109	6,109	7,490	0	0	(1,381)	0	(1,381)	0	6,109	0	0	0	75	05/25/2035	1FE
31394F-DT-9	FNMA_05-74		06/25/2018	MBS PAYDOWN		133,242	133,242	204,466	128,987	0	(3,936)	0	(3,936)	0	133,242	0	0	0	9,524	07/25/2035	1FE
31394F-L6-0	FNMA_05-84 SN		06/30/2018	VARIOUS		0	0	13,788	0	0	0	0	0	0	0	0	0	0	354	10/25/2035	1FE
31394K-KV-5	FHLMC_2682 SB		06/15/2018	MBS PAYDOWN		8,753	8,753	9,103	8,565	0	188	0	188	0	8,753	0	0	0	423	10/15/2033	1FE
31394M-WC-0	FHLMC_2725 SC		06/01/2018	MBS PAYDOWN		27,537	27,537	25,042	27,033	0	504	0	504	0	27,537	0	0	0	760	11/15/2033	1FE
31394R-FB-0	FHLMC_2750 SG		06/15/2018	INTEREST ONLY PAYMENT		0	0	6,440	262	0	(262)	0	(262)	0	0	0	0	0	1,870	02/15/2034	1FE
31394R-FJ-3	FHLMC_2750 SQ		06/30/2018	VARIOUS		0	0	2,104	0	0	0	0	0	0	0	0	0	0	127	08/15/2022	1FE
31394R-YC-7	FHLMC_2761 ST		06/15/2018	INTEREST ONLY PAYMENT		0	0	8,049	421	0	(421)	0	(421)	0	0	0	0	0	3,193	12/15/2033	1FE
31394U-EP-3	FNMA_05-95 PS		06/25/2018	MBS PAYDOWN		38,012	38,012	37,192	36,684	0	1,328	0	1,328	0	38,012	0	0	0	1,664	10/25/2035	1FE
31394U-HT-2	FNMA_05-102 DS		06/25/2018	MBS PAYDOWN		52,198	52,198	58,602	16,849	0	6,905	0	6,905	0	52,198	0	0	0	1,906	11/25/2035	1FE
31394U-L2-6	FNMA_05-106 PK		06/25/2018	MBS PAYDOWN		22,752	22,752	21,487	0	0	22,752	0	22,752	0	22,752	0	0	0	1,545	12/25/2035	1FE
31394U-V6-6	FNMA_05-110 PS		06/25/2018	MBS PAYDOWN		37,126	37,126	37,758	36,489	0	637	0	637	0	37,126	0	0	0	2,812	09/25/2035	1FE
31394V-CT-5	FNMA_05-117 KS		06/30/2018	VARIOUS		0	0	5,186	0	0	0	0	0	0	0	0	0	0	136	01/25/2036	1FE
31394V-EV-8	FNMA_05-122		06/25/2018	INTEREST ONLY PAYMENT		0	0	19,067	1,277	0	(1,277)	0	(1,277)	0	0	0	0	0	2,786	11/25/2035	1FE
31394V-FN-5	FNMA_05-113 DI		06/25/2018	INTEREST ONLY PAYMENT		0	0	24,572	1,299	0	(1,299)	0	(1,299)	0	0	0	0	0	3,825	01/25/2036	1FE
31394V-JJ-0	FNMA_05-114 SP		06/25/2018	MBS PAYDOWN		15,481	15,481	18,528	8,973	0	(63)	0	(63)	0	15,481	0	0	0	874	01/25/2036	1FE
31394V-JZ-4	FNMA_05-120 NS		06/30/2018	VARIOUS		0	0	4	0	0	0	0	0	0	0	0	0	0	2	01/25/2021	1FE
31394V-Z6-0	FNMA_06-8 NS		06/25/2018	INTEREST ONLY PAYMENT		0	0	17,628	787	0	(787)	0	(787)	0	0	0	0	0	6,955	03/25/2036	1FE
31394Y-VD-3	FHLMC_2795 TS		06/15/2018	INTEREST ONLY PAYMENT		0	0	16,814	970	0	(970)	0	(970)	0	0	0	0	0	2,447	03/15/2024	1FE
31395A-JY-2	FHLMC_2810 ME		06/01/2018	MBS PAYDOWN		89,908	89,908	99,863	90,309	0	(401)	0	(401)	0	89,908	0	0	0	2,062	06/15/2034	1FE
31395B-GL-1	FNMA_06-3		06/25/2018	INTEREST ONLY PAYMENT		0	0	65,524	7,229	0	(7,229)	0	(7,229)	0	0	0	0	0	8,970	07/25/2035	1FE
31395B-LW-1	FNMA_06-10		06/25/2018	MBS PAYDOWN		218,660	218,660	193,617	216,696	0	1,965	0	1,965	0	218,660	0	0	0	0	03/25/2036	1FE
31395B-TT-0	FNMA_06-15		06/25/2018	INTEREST ONLY PAYMENT		0	0	83,703	4,942	0	(4,942)	0	(4,942)	0	0	0	0	0	8,780	03/25/2036	1FE
31395B-TU-7	FNMA_06-15		06/01/2018	MBS PAYDOWN		9,617	9,617	8,393	9,543	0	74	0	74	0	9,617	0	0	0	0	03/25/2036	1FE
31395B-VJ-9	FNMA_06-15 IW		06/25/2018	INTEREST ONLY PAYMENT		0	0	8,716	621	0	(621)	0	(621)	0	0	0	0	0	3,243	01/25/2036	1FE
31395B-VW-0	FNMA_06-15 SB		06/25/2018	MBS PAYDOWN		6,146	6,146	5,470	0	0	6,146	0	6,146	0	6,146	0	0	0	343	03/25/2036	1FE
31395B-ZL-0	FNMA_06-27		06/25/2018	MBS PAYDOWN		7,810	7,810	7,267	7,741	0	69	0	69	0	7,810	0	0	0	0	04/25/2036	1FE
31395C-FD-8	FHLMC_2820 PI		06/30/2018	VARIOUS		0	0	13,338	889	0	(926)	0	(926)	0	0	0	0	0	1,837	06/15/2033	1FE
31395C-Y5-4	FHLMC_2827 SH		06/15/2018	MBS PAYDOWN		18,617	18,617	17,732	18,067	0	550	0	550	0	18,617	0	0	0	1,421	02/15/2033	1FE
31395D-BC-2	FNMA_06-40 SI		06/25/2018	INTEREST ONLY PAYMENT		0	0	10,401	467	0	(467)	0	(467)	0	0	0	0	0	3,498	05/25/2036	1FE
31395D-P4-5	FNMA_06-43 SI		06/25/2018	INTEREST ONLY PAYMENT		0	0	42,121	2,843	0	(2,843)	0	(2,843)	0	0	0	0	0	6,250	06/25/2036	1FE
31395D-PQ-6	FNMA_06-36 SA		06/25/2018	MBS PAYDOWN		553	553	558	0	0	553	0	553	0	553	0	0	0	57	05/25/2036	1FE
31395D-QP-7	FNMA_06-36 MS		06/25/2018	INTEREST ONLY PAYMENT		0	0	11,000	816	0	(816)	0	(816)	0	0	0	0	0	1,846	05/25/2036	1FE
31395D-S4-2	FNMA_06-51		06/25/2018	INTEREST ONLY PAYMENT		0	0	42,793	4,044	0	(4,044)	0	(4,044)	0	0	0	0	0	5,306	03/25/2036	1FE
31395J-HP-4	FHLMC_2882 NS		06/15/2018	INTEREST ONLY PAYMENT		0	0	7,125	614	0	(614)	0	(614)	0	0	0	0	0	1,444	09/15/2034	1FE
31395J-Q8-2	FHLMC_2892 SE		06/15/2018	MBS PAYDOWN		21,205	21,205	21,317	20,168	0	1,037	0	1,037	0	21,205	0	0	0	968	10/15/2033	1FE
31395J-Q9-0	FHLMC_2892 SG		06/15/2018	INTEREST ONLY PAYMENT		0	0	4,253	198	0	(198)	0	(198)	0	0	0	0	0	1,807	10/15/2033	1FE
31395K-V9-1	FHLMC_2906 SN		06/15/2018	MBS PAYDOWN		57,918	57,918	59,004	57,237	0	681	0	681	0	57,918	0	0	0	3,509	12/15/2034	1FE
31395L-VZ-1	FHLMC_2916		06/30/2018	VARIOUS		0	0	10,555	0	0	0	0	0	0	0	0	0	0	269	01/15/2035	1FE
31395M-J3-4	FHLMC_2927 ES		05/15/2018	INTEREST ONLY PAYMENT		0	0	245	0	0	0	0	0	0	0	0	0	0	63	01/15/2035	1FE
31395N-BF-3	FNMA_06-44 IS		06/25/2018	INTEREST ONLY PAYMENT		0	0	10,546	536	0	(536)	0	(536)	0	0	0	0	0	3,886	06/25/2036	1FE
31395N-LC-9	FNMA_06-48		06/25/2018	INTEREST ONLY PAYMENT		0	0	24,339	2,042	0	(2,042)	0	(2,042)	0	0	0	0	0	2,721	06/25/2036	1FE
31395N-MK-0	FNMA_06-48 DQ		06/25/2018	INTEREST ONLY PAYMENT		0	0	25,180	1,236	0	(1,236)	0	(1,236)	0	0	0	0	0	3,703	06/25/2036	1FE
31395N-ML-8	FNMA_06-48		06/25/2018	MBS PAYDOWN		19,962	19,962	17,509	14,879	0	163	0	163	0	19,962	0	0	0	0	06/25/2036	1FE
31395N-QU-4	FNMA_06-63		06/01/2018	MBS PAYDOWN		289,998	289,998	324,889	292,230	0	(2,231)	0	(2,231)	0	289,998	0	0	0	6,660	07/25/2036	1FE
31395N-SH-1	FNMA_06-60 AI		06/25/2018	INTEREST ONLY PAYMENT		0	0	24,880	1,769	0	(1,769)	0	(1,769)	0	0	0	0	0	4,597	07/25/2036	1FE
31395N-TD-9	FNMA_06-60 DI		06/25/2018	INTEREST ONLY PAYMENT		0	0	12,373	1,002	0	(1,002)	0	(1,002)	0	0	0	0	0	5,309	04/25/2035	1FE
31395N-TJ-6	FNMA_06-60 EI		06/25/2018	INTEREST ONLY PAYMENT		0	0	6,397	453	0	(453)	0	(453)	0	0	0	0	0	2,480	02/25/2036	1FE
31395N-TZ-0	FNMA_06-60 JI		06/25/2018	INTEREST ONLY PAYMENT		0	0	5,187	1,015	0	(1,015)	0	(1,015)	0	0	0	0	0	1,984	10/25/2035	1FE
31395N-UH-8	FANNIE MAE		06/25/2018	INTEREST ONLY PAYMENT		0	0	194,574	12,306	0	(12,306)	0	(12,306)	0	0	0	0	0	19,512	07/25/2036	1FE
31395N-UK-1	FNMA_06-60		06/01/2018	MBS PAYDOWN		12,951	12,951	11,294	12,863	0	88	0	88	0	12,951	0	0	0	0	07/25/2036	1FE
31395N-UQ-8	FNMA_06-60 LI		06/25/2018	INTEREST ONLY PAYMENT		0	0	10,795	355	0	(355)	0	(355)	0	0	0	0	0	4,338	07/25/2036	1FE
31395N-WY-9	FNMA_06-56 CS		06/25/2018	INTEREST ONLY PAYMENT		0	0	41,477	3,070	0	(3,070)	0	(3,070)	0	0	0	0	0	8,183	07/25/2036	1FE
31395N-YE-1	FNMA_06-56 PS		06/25/2018	INTEREST ONLY PAYMENT		0	0	21,269	578	0	(578)	0	(578)	0	0	0	0	0	6,447	07/25/2036	1FE
31395P-E4-0	FHLMC_2943		06/15/2018	MBS PAYDOWN		7,166	7,166	33,322	9,444	0	(2,278)	0	(2,278)	0	7,166	0	0	0	2,995	03/15/2035	1FE
31395U-NF-4	FHLMC_2979 SJ		06/15/2018	MBS PAYDOWN		56,665	56,665	58,826	55,828	0	837	0	837	0	56,665	0	0	0	3,813	05/15/2035	1FE
31395U-Z5-3	FHLMC_2996 SA		06/15/2018	MBS PAYDOWN		32,866	32,866	31,315	31,075	0	1,791	0	1,791	0	32,866	0	0	0	2,018	06/15/2035	1FE
31395U-ZY-0	FHLMC_2990 DP		06/15/2018	MBS PAYDOWN		8,920	8,920	10,815	8,697	0	223	0	223	0	8,920	0	0	0	673	08/15/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395V-2T-5	FHLMC_2990		06/01/2018	MBS PAYDOWN		31,451	31,451	27,677	31,202	0	249	0	249	0	31,451	0	0	0	0	02/15/2035	1FE
31395V-HT-9	FHLMC_2994	SG	06/15/2018	MBS PAYDOWN		55,844	55,844	55,966	55,012	0	832	0	832	0	55,844	0	0	0	3,057	06/15/2035	1FE
31395W-4N-4	FHLMC_3003D	LS	06/15/2018	INTEREST ONLY PAYMENT		0	0	11,483	645	0	(645)	0	(645)	0	0	0	0	0	1,727	07/15/2035	1FE
31395X-Z9-9	FHLMC_3017	CS	06/15/2018	INTEREST ONLY PAYMENT		0	0	6,184	400	0	(400)	0	(400)	0	0	0	0	0	2,356	08/15/2025	1FE
31396A-MW-1	FHLMC_3035 OG		06/01/2018	MBS PAYDOWN		24,201	24,201	16,226	23,836	0	365	0	365	0	24,201	0	0	0	0	09/15/2035	1FE
31396C-BU-3	FHLMC_3045 DO		06/01/2018	MBS PAYDOWN		49,209	49,209	41,397	48,652	0	557	0	557	0	49,209	0	0	0	0	10/15/2035	1FE
31396E-DX-1	FHLMC_3050		06/15/2018	MBS PAYDOWN		15,666	15,666	19,631	16,200	0	(534)	0	(534)	0	15,666	0	0	0	830	09/15/2034	1FE
31396F-FX-6	FHLMC_3068	SA	05/15/2018	MBS PAYDOWN		1,697	1,697	1,708	1,669	0	28	0	28	0	1,697	0	0	0	95	01/15/2035	1FE
31396F-JA-2	FHLMC_3072		06/01/2018	MBS PAYDOWN		44,474	44,474	39,360	44,125	0	350	0	350	0	44,474	0	0	0	0	02/15/2035	1FE
31396F-M9-1	FHLMC_3074	BI	06/01/2018	INTEREST ONLY PAYMENT		0	0	9,656	0	0	(86)	0	(86)	0	0	0	0	0	192	11/15/2035	1FE
31396F-TX-1	FHLMC_3092	MS	06/15/2018	MBS PAYDOWN		35,841	35,841	43,815	35,972	0	(132)	0	(132)	0	35,841	0	0	0	2,493	12/15/2035	1FE
31396F-UA-9	FHLMC_3092	SJ	06/30/2018	VARIOUS		0	0	12,134	0	0	0	0	0	0	0	0	0	0	307	12/15/2035	1FE
31396F-Z7-1	FHLMC_3077		06/01/2018	MBS PAYDOWN		16,227	16,227	14,766	16,092	0	136	0	136	0	16,227	0	0	0	0	04/15/2035	1FE
31396G-E2-3	FHLMC_3084		06/15/2018	MBS PAYDOWN		38,403	38,403	51,850	39,803	0	(1,400)	0	(1,400)	0	38,403	0	0	0	2,653	12/15/2034	1FE
31396G-J3-6	FHLMC_3105		06/15/2018	INTEREST ONLY PAYMENT		0	0	77,577	6,284	0	(6,284)	0	(6,284)	0	0	0	0	0	8,814	01/15/2036	1FE
31396H-2D-0	FHLMC_3100		06/15/2018	MBS PAYDOWN		11,387	11,387	10,407	11,290	0	97	0	97	0	11,387	0	0	0	0	01/15/2036	1FE
31396H-2E-8	FHLMC_3100	PQ	06/30/2018	VARIOUS		0	0	10,774	0	0	0	0	0	0	0	0	0	0	330	01/15/2036	1FE
31396H-GB-9	FHLMC_3114	BI	06/30/2018	VARIOUS		0	0	6,939	0	0	0	0	0	0	0	0	0	0	238	04/15/2030	1FE
31396H-H5-1	FHLMC_3114	IP	06/15/2018	INTEREST ONLY PAYMENT		0	0	22,885	895	0	(895)	0	(895)	0	0	0	0	0	7,683	02/15/2036	1FE
31396H-RL-5	FHLMC_3118	SG	06/15/2018	INTEREST ONLY PAYMENT		0	0	3,195	0	0	0	0	0	0	0	0	0	0	2,046	02/15/2036	1FE
31396H-SA-8	FHLMC_3119	HI	06/30/2018	VARIOUS		0	0	41,324	1,109	0	(1,109)	0	(1,109)	0	0	0	0	0	7,032	02/15/2036	1FE
31396J-5W-1	FHLMC_3134	SA	06/15/2018	INTEREST ONLY PAYMENT		0	0	26,462	928	0	(928)	0	(928)	0	0	0	0	0	8,138	03/15/2036	1FE
31396J-PN-9	FHLMC_3123		06/15/2018	INTEREST ONLY PAYMENT		0	0	64,603	4,899	0	(4,899)	0	(4,899)	0	0	0	0	0	6,390	03/15/2036	1FE
31396K-5P-3	FNMA_06-98	SQ	06/25/2018	INTEREST ONLY PAYMENT		0	0	70,351	5,736	0	(5,736)	0	(5,736)	0	0	0	0	0	9,496	10/25/2036	1FE
31396K-5V-0	FNMA_06-98	ST	06/25/2018	MBS PAYDOWN		4,088	4,088	4,008	4,043	0	45	0	45	0	4,088	0	0	0	115	10/25/2036	1FE
31396K-6U-1	FNMA_06-100	SA	06/25/2018	MBS PAYDOWN		1,852	1,852	2,780	1,888	0	(36)	0	(36)	0	1,852	0	0	0	225	10/25/2036	1FE
31396K-D2-5	FNMA_06-83		06/30/2018	VARIOUS		0	0	22,915	0	0	0	0	0	0	0	0	0	0	534	09/25/2036	1FE
31396K-F7-2	FNMA_06-88	BI	06/25/2018	INTEREST ONLY PAYMENT		0	0	12,409	471	0	(471)	0	(471)	0	0	0	0	0	6,194	09/25/2036	1FE
31396K-LB-6	FNMA_06-70F	LS	06/25/2018	MBS PAYDOWN		188,563	188,563	205,792	194,621	0	(6,058)	0	(6,058)	0	188,563	0	0	0	11,927	08/25/2032	1FE
31396K-LL-4	FNMA_06-70	PK	06/25/2018	MBS PAYDOWN		56,345	56,345	59,735	55,369	0	976	0	976	0	56,345	0	0	0	5,814	06/25/2036	1FE
31396K-M4-1	FNMA_06-81	SQ	06/25/2018	INTEREST ONLY PAYMENT		0	0	18,510	442	0	(442)	0	(442)	0	0	0	0	0	4,499	09/25/2036	1FE
31396L-3N-8	FNMA_06-114	SE	06/25/2018	INTEREST ONLY PAYMENT		0	0	1,052	60	0	(60)	0	(60)	0	0	0	0	0	416	12/25/2036	1FE
31396L-3P-3	FNMA_06-114		06/25/2018	MBS PAYDOWN		12,746	12,746	11,238	12,596	0	150	0	150	0	12,746	0	0	0	0	12/25/2036	1FE
31396L-D5-6	FNMA_06-117		06/25/2018	INTEREST ONLY PAYMENT		0	0	6,651	502	0	(502)	0	(502)	0	0	0	0	0	683	12/25/2036	1FE
31396L-F8-8	FNMA_06-122	S	06/25/2018	INTEREST ONLY PAYMENT		0	0	3,844	298	0	(298)	0	(298)	0	0	0	0	0	904	12/25/2036	1FE
31396L-GE-4	FNMA_06-103		06/01/2018	MBS PAYDOWN		49,291	49,291	42,490	48,701	0	590	0	590	0	49,291	0	0	0	0	10/25/2036	1FE
31396L-HY-9	FNMA_06-101		06/25/2018	INTEREST ONLY PAYMENT		0	0	36,237	2,345	0	(2,345)	0	(2,345)	0	0	0	0	0	4,814	10/25/2036	1FE
31396L-LW-8	FNMA_06-104		06/30/2018	VARIOUS		0	0	14,925	0	0	0	0	0	0	0	0	0	0	383	11/25/2036	1FE
31396L-QX-1	FNMA_06-109		06/25/2018	INTEREST ONLY PAYMENT		0	0	29,983	1,480	0	(1,480)	0	(1,480)	0	0	0	0	0	3,156	11/25/2036	1FE
31396L-RB-8	FNMA_06-109		06/30/2018	VARIOUS		0	0	10,457	0	0	0	0	0	0	0	0	0	0	231	11/25/2036	1FE
31396L-T3-4	FNMA_06-115	IE	06/25/2018	INTEREST ONLY PAYMENT		0	0	4,268	281	0	(281)	0	(281)	0	0	0	0	0	601	12/25/2036	1FE
31396L-XH-8	FNMA_06-110	CX	06/25/2018	INTEREST ONLY PAYMENT		0	0	50,051	977	0	(977)	0	(977)	0	0	0	0	0	3,162	11/25/2036	1FE
31396N-7L-4	FHLMC_3138	SC	06/15/2018	INTEREST ONLY PAYMENT		0	0	16,440	869	0	(869)	0	(869)	0	0	0	0	0	6,058	04/15/2036	1FE
31396N-E5-1	FHLMC_3140	SG	06/15/2018	INTEREST ONLY PAYMENT		0	0	9,610	509	0	(509)	0	(509)	0	0	0	0	0	3,703	03/15/2036	1FE
31396N-H4-1	FHLMC_3136	NS	06/15/2018	INTEREST ONLY PAYMENT		0	0	28,794	2,090	0	(2,090)	0	(2,090)	0	0	0	0	0	4,749	04/15/2036	1FE
31396N-HC-3	FHLMC_3136	PS	06/30/2018	VARIOUS		0	0	12,481	0	0	0	0	0	0	0	0	0	0	318	04/15/2036	1FE
31396N-KH-8	FHLMC_3147		06/15/2018	INTEREST ONLY PAYMENT		0	0	48,376	4,082	0	(4,082)	0	(4,082)	0	0	0	0	0	5,611	04/15/2036	1FE
31396N-LG-9	FHLMC_3147		06/30/2018	VARIOUS		0	0	31,614	0	0	0	0	0	0	0	0	0	0	833	04/15/2036	1FE
31396P-2W-0	FNMA_07-21		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,225	216	0	(216)	0	(216)	0	0	0	0	0	331	03/25/2037	1FE
31396P-3X-7	FNMA_07-21		06/25/2018	MBS PAYDOWN		36,743	36,743	32,576	24,774	0	323	0	323	0	36,743	0	0	0	0	03/25/2037	1FE
31396P-5X-5	FNMA_07-18	SB	06/25/2018	INTEREST ONLY PAYMENT		0	0	4,155	190	0	(190)	0	(190)	0	0	0	0	0	2,250	03/25/2037	1FE
31396P-EY-3	FNMA_06-128		06/30/2018	VARIOUS		0	0	8,918	0	0	0	0	0	0	0	0	0	0	203	01/25/2037	1FE
31396P-G6-2	FNMA_07-14		06/01/2018	MBS PAYDOWN		43,739	43,739	38,128	43,323	0	415	0	415	0	43,739	0	0	0	0	03/25/2037	1FE
31396P-HL-8	FNMA_07-1		06/25/2018	INTEREST ONLY PAYMENT		0	0	64,793	5,481	0	(5,481)	0	(5,481)	0	0	0	0	0	6,952	02/25/2037	1FE
31396P-ME-8	FNMA_39633	PS	06/25/2018	INTEREST ONLY PAYMENT		0	0	161,686	17,683	0	(17,683)	0	(17,683)	0	0	0	0	0	25,476	02/25/2037	1FE
31396P-ZF-1	FNMA_07-17		06/25/2018	INTEREST ONLY PAYMENT		0	0	21,443	1,463	0	(1,463)	0	(1,463)	0	0	0	0	0	2,430	03/25/2037	1FE
31396Q-5E-5	FNMA_09-69		06/25/2018	INTEREST ONLY PAYMENT		0	0	46,742	4,558	0	(4,558)	0	(4,558)	0	0	0	0	0	5,614	09/25/2039	1FE
31396Q-CH-0	FNMA_09-48D	IA	06/30/2018	VARIOUS		0	0	1,716	0	0	0	0	0	0	0	0	0	0	35	07/25/2039	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396Q-LY-3	FNMA_09-50		06/01/2018	MBS PAYDOWN		467,778	467,778	518,602	466,496	0	1,283	0	1,283	0	467,778	0	0	0	10,912	02/25/2049	1FE
31396Q-YP-8	FNMA_09-70		06/25/2018	MBS PAYDOWN		16,517	16,517	14,623	16,355	0	161	0	161	0	16,517	0	0	0	0	01/25/2037	1FE
31396R-AU-1	FHLMC_3156		06/01/2018	MBS PAYDOWN		61,951	61,951	54,256	61,276	0	676	0	676	0	61,951	0	0	0	0	05/15/2036	1FE
31396R-G9-2	FHLMC_3149		06/15/2018	MBS PAYDOWN		164	164	127	161	0	3	0	3	0	164	0	0	0	0	05/15/2036	1FE
31396R-J5-7	FHLMC_3149 SI		06/15/2018	INTEREST ONLY PAYMENT		0	0	46,887	3,205	0	(3,205)	0	(3,205)	0	0	0	0	0	7,893	05/15/2036	1FE
31396R-KM-8	FHLMC_3153		06/15/2018	MBS PAYDOWN		8,193	8,193	7,395	8,133	0	60	0	60	0	8,193	0	0	0	0	05/15/2036	1FE
31396R-KW-6	FHLMC_3153		06/15/2018	INTEREST ONLY PAYMENT		0	0	23,792	2,024	0	(2,024)	0	(2,024)	0	0	0	0	0	2,790	05/15/2036	1FE
31396T-2M-4	FHLMC_3175		06/01/2018	MBS PAYDOWN		41,408	41,408	36,161	40,955	0	453	0	453	0	41,408	0	0	0	0	06/15/2036	1FE
31396T-A8-6	FHLMC_3170 SA		06/15/2018	INTEREST ONLY PAYMENT		0	0	65,487	5,462	0	(5,462)	0	(5,462)	0	0	0	0	0	9,309	09/15/2033	1FE
31396T-ZH-9	FHLMC_3191		06/15/2018	MBS PAYDOWN		39,667	39,667	69,418	42,728	0	(3,060)	0	(3,060)	0	39,667	0	0	0	4,177	07/15/2036	1FE
31396U-X2-1	FHLMC_3184 JS		06/15/2018	INTEREST ONLY PAYMENT		0	0	4,431	146	0	(146)	0	(146)	0	0	0	0	0	1,622	07/15/2036	1FE
31396V-A5-7	FNMA_07-46 SD		06/25/2018	INTEREST ONLY PAYMENT		0	0	940	0	0	(46)	0	(46)	0	0	0	0	0	105	05/25/2037	1FE
31396V-D7-0	FNMA_07-48		06/25/2018	INTEREST ONLY PAYMENT		0	0	114,666	10,222	0	(10,222)	0	(10,222)	0	0	0	0	0	12,976	05/25/2037	1FE
31396V-HU-5	FNMA_07-30		06/25/2018	INTEREST ONLY PAYMENT		0	0	33,968	0	0	(120)	0	(120)	0	0	0	0	0	1,023	04/25/2037	1FE
31396V-J6-6	FNR 2007-45 SM		06/25/2018	INTEREST ONLY PAYMENT		0	0	49,718	3,198	0	(3,198)	0	(3,198)	0	0	0	0	0	6,905	06/25/2036	1FE
31396V-KZ-0	FNMA_07-28 JS		06/25/2018	INTEREST ONLY PAYMENT		0	0	24,455	0	0	0	0	0	0	0	0	0	0	9,054	09/25/2035	1FE
31396V-LW-6	FNMA_07-28		06/25/2018	MBS PAYDOWN		190,840	190,840	182,282	189,077	0	1,763	0	1,763	0	190,840	0	0	0	2,178	01/25/2036	1FE
31396V-N4-6	FNMA_07-42		06/30/2018	VARIOUS		0	0	8,381	0	0	0	0	0	0	0	0	0	0	201	05/25/2037	1FE
31396V-PY-8	FNMA_07-W3 2A2		06/25/2018	INTEREST ONLY PAYMENT		0	0	433	0	0	0	0	0	0	0	0	0	0	152	04/25/2037	1FE
31396V-VG-0	FNMA_07-43 KS		06/25/2018	INTEREST ONLY PAYMENT		0	0	8,704	535	0	(535)	0	(535)	0	0	0	0	0	3,764	05/25/2037	1FE
31396V-VH-8	FNMA_07-43		06/25/2018	INTEREST ONLY PAYMENT		0	0	2,780	0	0	(6)	0	(6)	0	0	0	0	0	81	05/25/2037	1FE
31396W-ED-4	FNMA_07-54		06/25/2018	INTEREST ONLY PAYMENT		0	0	53,208	4,110	0	(4,110)	0	(4,110)	0	0	0	0	0	5,642	06/25/2037	1FE
31396W-FP-6	FNMA_07-54		06/30/2018	VARIOUS		0	0	33,874	0	0	0	0	0	0	0	0	0	0	993	06/25/2037	1FE
31396W-JS-6	FNMA_07-57		06/01/2018	MBS PAYDOWN		100,979	100,979	90,377	100,120	0	859	0	859	0	100,979	0	0	0	0	06/25/2036	1FE
31396W-NC-6	FNMA_07-71 SM		06/25/2018	INTEREST ONLY PAYMENT		0	0	3,431	0	0	(36)	0	(36)	0	0	0	0	0	121	07/25/2037	1FE
31396W-PH-3	FNMA_07-67 SI		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,176	67	0	(67)	0	(67)	0	0	0	0	0	170	07/25/2037	1FE
31396W-PV-2	FNMA_07-67 SK		06/25/2018	INTEREST ONLY PAYMENT		0	0	18,860	1,186	0	(1,186)	0	(1,186)	0	0	0	0	0	2,942	07/25/2037	1FE
31396W-SH-0	FNMA_07-60B BS		06/25/2018	INTEREST ONLY PAYMENT		0	0	38,068	2,556	0	(2,556)	0	(2,556)	0	0	0	0	0	6,298	07/25/2037	1FE
31396W-ZA-7	FNMA_07-66 SD		06/25/2018	MBS PAYDOWN		15,611	15,611	15,756	7,453	0	6,817	0	6,817	0	15,611	0	0	0	1,610	07/25/2037	1FE
31396X-KV-5	FNMA_07-84D SB		06/25/2018	MBS PAYDOWN		8,634	8,634	13,059	8,774	0	(140)	0	(140)	0	8,634	0	0	0	895	08/25/2037	1FE
31396X-YQ-1	FNMA_07-91A SA		06/25/2018	INTEREST ONLY PAYMENT		0	0	19,167	1,633	0	(1,633)	0	(1,633)	0	0	0	0	0	3,153	10/25/2037	1FE
31396Y-L5-9	FNMA_08-25		06/25/2018	INTEREST ONLY PAYMENT		0	0	62,707	5,546	0	(5,546)	0	(5,546)	0	0	0	0	0	7,055	04/25/2038	1FE
31396Y-N9-9	FNMA_08-33		06/25/2018	INTEREST ONLY PAYMENT		0	0	44,022	3,947	0	(3,947)	0	(3,947)	0	0	0	0	0	5,156	04/25/2038	1FE
31396Y-WB-4	FNMA_08-13		06/25/2018	INTEREST ONLY PAYMENT		0	0	109,624	8,147	0	(8,147)	0	(8,147)	0	0	0	0	0	10,040	03/25/2038	1FE
31396Y-WR-9	FNMA_08-18		06/25/2018	INTEREST ONLY PAYMENT		0	0	34,781	3,723	0	(3,723)	0	(3,723)	0	0	0	0	0	5,261	03/25/2038	1FE
31396Y-Y5-5	FNMA_08-28		06/25/2018	MBS PAYDOWN		126,342	126,342	203,411	133,315	0	(6,973)	0	(6,973)	0	126,342	0	0	0	9,815	04/25/2038	1FE
31397A-Q8-9	FHLMC_3203		06/15/2018	MBS PAYDOWN		79,436	79,436	68,451	78,679	0	757	0	757	0	79,436	0	0	0	0	08/15/2036	1FE
31397A-ZX-4	FHLMC_3213A LS		06/15/2018	INTEREST ONLY PAYMENT		0	0	16,014	760	0	(760)	0	(760)	0	0	0	0	0	2,719	09/15/2036	1FE
31397B-F8-9	FHLMC_3219		05/15/2018	MBS PAYDOWN		4,098	4,098	6,762	4,210	0	(112)	0	(112)	0	4,098	0	0	0	388	04/15/2032	1FE
31397B-HF-1	FHLMC_3218 AS		06/15/2018	INTEREST ONLY PAYMENT		0	0	37,486	1,850	0	(1,850)	0	(1,850)	0	0	0	0	0	5,078	09/15/2036	1FE
31397B-QV-6	FHLMC_3225		06/01/2018	MBS PAYDOWN		158,645	158,645	144,639	157,429	0	1,216	0	1,216	0	158,645	0	0	0	0	10/15/2036	1FE
31397B-W7-2	FHLMC_3231 SE		06/15/2018	MBS PAYDOWN		40,507	40,507	40,355	38,151	0	2,356	0	2,356	0	40,507	0	0	0	3,285	10/15/2036	1FE
31397C-BA-6	FHLMC_3236 KS		06/15/2018	INTEREST ONLY PAYMENT		0	0	13,852	0	0	0	0	0	0	0	0	0	0	6,809	11/15/2036	1FE
31397C-FS-3	FHLMC_3240		06/15/2018	INTEREST ONLY PAYMENT		0	0	44,122	2,411	0	(2,411)	0	(2,411)	0	0	0	0	0	5,576	11/15/2036	1FE
31397C-UP-2	FHLMC_3239		06/15/2018	MBS PAYDOWN		59,660	59,660	98,141	62,368	0	(2,708)	0	(2,708)	0	59,660	0	0	0	4,168	11/15/2036	1FE
31397C-VF-3	FHLMC_3239 GI		06/01/2018	INTEREST ONLY PAYMENT		0	0	265	0	0	(2)	0	(2)	0	0	0	0	0	6	11/15/2036	1FE
31397C-VU-0	FHLMC_3239 PS		06/15/2018	MBS PAYDOWN		123,695	123,695	122,535	117,744	0	5,951	0	5,951	0	123,695	0	0	0	9,720	11/15/2036	1FE
31397E-AH-8	FHLMC_3255		06/15/2018	INTEREST ONLY PAYMENT		0	0	30,945	2,715	0	(2,715)	0	(2,715)	0	0	0	0	0	3,698	12/15/2036	1FE
31397F-6N-7	FHLMC_32-74		06/01/2018	MBS PAYDOWN		5,424	5,424	4,686	5,343	0	81	0	81	0	5,424	0	0	0	0	02/15/2037	1FE
31397F-6Y-3	FHLMC_3274 SM		06/15/2018	INTEREST ONLY PAYMENT		0	0	50,067	4,433	0	(4,433)	0	(4,433)	0	0	0	0	0	6,530	02/15/2037	1FE
31397F-HB-1	FHLMC_3271 SD		06/15/2018	INTEREST ONLY PAYMENT		0	0	12,553	820	0	(820)	0	(820)	0	0	0	0	0	1,399	02/15/2037	1FE
31397F-TH-5	FHLMC_3293 SA		06/15/2018	INTEREST ONLY PAYMENT		0	0	10,870	602	0	(602)	0	(602)	0	0	0	0	0	2,403	03/15/2037	1FE
31397G-7A-2	FHLMC_3287A		06/15/2018	INTEREST ONLY PAYMENT		0	0	21,011	1,410	0	(1,410)	0	(1,410)	0	0	0	0	0	2,650	03/15/2037	1FE
31397G-KC-3	FHLMC_3308		06/30/2018	VARIOUS		0	0	8,813	0	0	0	0	0	0	0	0	0	0	237	02/15/2033	1FE
31397G-QV-5	FHLMC_3300		06/01/2018	MBS PAYDOWN		62,009	62,009	54,442	61,238	0	772	0	772	0	62,009	0	0	0	0	02/15/2037	1FE
31397G-R2-8	FHLMC_3300 MO		06/01/2018	MBS PAYDOWN		15,519	15,519	12,774	15,287	0	232	0	232	0	15,519	0	0	0	0	11/15/2036	1FE
31397G-RK-8	FHLMC_3300		06/15/2018	INTEREST ONLY PAYMENT		0	0	26,062	2,088	0	(2,088)	0	(2,088)	0	0	0	0	0	3,014	04/15/2037	1FE
31397G-S3-5	FHLMC_3297		06/15/2018	INTEREST ONLY PAYMENT		0	0	39,925	0	0	(221)	0	(221)	0	0	0	0	0	1,377	04/15/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31397H-D3-9	FHLMC_3318 CS		06/15/2018	INTEREST ONLY PAYMENT		0	0	4,060	1,303	0	(1,303)	0	(1,303)	0	0	0	0	0	2,139	05/15/2037	1FE
31397H-DN-5	FHLMC_3318 GS		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,298	99	0	(99)	0	(99)	0	0	0	0	0	512	05/15/2037	1FE
31397J-5X-8	FHLMC_3331D SP		06/15/2018	INTEREST ONLY PAYMENT		0	0	47,409	2,975	0	(2,975)	0	(2,975)	0	0	0	0	0	7,156	06/15/2037	1FE
31397J-DA-9	FHLMC_3325		06/15/2018	INTEREST ONLY PAYMENT		0	0	2,639	233	0	(233)	0	(233)	0	0	0	0	0	401	06/15/2037	1FE
31397J-KD-5	FHLMC_3326		06/30/2018	VARIOUS		0	0	546	0	0	0	0	0	0	0	0	0	0	15	06/15/2037	1FE
31397J-KK-9	FHLMC_3326		06/15/2018	INTEREST ONLY PAYMENT		0	0	94,954	8,280	0	(8,280)	0	(8,280)	0	0	0	0	0	11,056	02/15/2036	1FE
31397J-NZ-3	FHLMC_3350		06/01/2018	MBS PAYDOWN		26,525	26,525	30,504	26,623	0	(98)	0	(98)	0	26,525	0	0	0	773	07/15/2037	1FE
31397J-VU-5	FHLMC_3349 MY		06/01/2018	MBS PAYDOWN		39,705	39,705	43,954	39,923	0	(218)	0	(218)	0	39,705	0	0	0	936	07/15/2037	1FE
31397K-F8-9	FHLMC_3361		06/15/2018	INTEREST ONLY PAYMENT		0	0	25,780	2,119	0	(2,119)	0	(2,119)	0	0	0	0	0	3,206	08/15/2035	1FE
31397K-RN-3	FHLMC_3378		06/15/2018	MBS PAYDOWN		46,146	46,146	73,833	48,245	0	(2,099)	0	(2,099)	0	46,146	0	0	0	3,339	06/15/2037	1FE
31397L-B8-1	FNMA_08-53C KI		06/25/2018	INTEREST ONLY PAYMENT		0	0	4,254	525	0	(525)	0	(525)	0	0	0	0	0	855	07/25/2023	1FE
31397L-H9-3	FNMA_08-60		06/25/2018	INTEREST ONLY PAYMENT		0	0	43,691	0	0	(597)	0	(597)	0	0	0	0	0	1,989	07/25/2038	1FE
31397L-PB-9	FNMA_08-42 MF		06/25/2018	MBS PAYDOWN		137	137	128	0	0	8	0	8	0	137	0	0	0	0	03/25/2037	1FE
31397L-PR-4	FNMA_08-42		06/30/2018	VARIOUS		0	0	39,955	0	0	0	0	0	0	0	0	0	0	920	05/25/2038	1FE
31397L-X4-6	FNMA_08-62		06/25/2018	INTEREST ONLY PAYMENT		0	0	46,400	0	0	(674)	0	(674)	0	0	0	0	0	2,170	07/25/2038	1FE
31397M-7C-5	FNMA_09-1B SM		06/25/2018	INTEREST ONLY PAYMENT		0	0	3,002	348	0	(348)	0	(348)	0	0	0	0	0	1,244	02/25/2039	1FE
31397M-E4-5	FNMA_08-92		06/25/2018	INTEREST ONLY PAYMENT		0	0	175,690	12,597	0	(12,597)	0	(12,597)	0	0	0	0	0	16,584	12/25/2038	1FE
31397M-Q7-5	FNMA_08-93		06/25/2018	INTEREST ONLY PAYMENT		0	0	90	16	0	(16)	0	(16)	0	0	0	0	0	16	07/25/2048	1FE
31397N-3G-8	FNMA_09-43		06/25/2018	INTEREST ONLY PAYMENT		0	0	128,514	10,371	0	(10,371)	0	(10,371)	0	0	0	0	0	13,046	06/25/2039	1FE
31397N-FK-6	FNMA_09-17B		06/25/2018	INTEREST ONLY PAYMENT		0	0	9,696	1,079	0	(1,079)	0	(1,079)	0	0	0	0	0	1,479	03/25/2039	1FE
31397N-LU-7	FNMA_09-11 SU		06/25/2018	INTEREST ONLY PAYMENT		0	0	9,573	794	0	(794)	0	(794)	0	0	0	0	0	2,107	03/25/2049	1FE
31397N-MG-7	FNMA_09-11 PO		06/01/2018	MBS PAYDOWN		25,472	25,472	20,760	24,688	0	784	0	784	0	25,472	0	0	0	0	08/25/2038	1FE
31397N-SE-6	FNMA_09-22		06/30/2018	VARIOUS		0	0	8,818	0	0	0	0	0	0	0	0	0	0	216	04/25/2037	1FE
31397N-UG-8	FNMA_09-19D TD		06/01/2018	MBS PAYDOWN		13,461	13,461	14,522	13,504	0	(43)	0	(43)	0	13,461	0	0	0	265	08/25/2036	1FE
31397P-2K-5	FHLMC_3376 SJ		06/15/2018	INTEREST ONLY PAYMENT		0	0	3,961	379	0	(379)	0	(379)	0	0	0	0	0	1,398	10/15/2037	1FE
31397P-4L-1	FHLMC_3383		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,713	107	0	(107)	0	(107)	0	0	0	0	0	173	11/15/2037	1FE
31397P-AQ-3	FHLMC_3385 SI		06/30/2018	VARIOUS		0	0	398	0	0	0	0	0	0	0	0	0	0	14	11/15/2037	1FE
31397P-FP-0	FHLMC_3387 SC		06/15/2018	INTEREST ONLY PAYMENT		0	0	21,324	2,066	0	(2,066)	0	(2,066)	0	0	0	0	0	2,835	11/15/2037	1FE
31397P-FR-6	FHLMC_3387 SE		06/30/2018	VARIOUS		0	0	7,999	0	0	0	0	0	0	0	0	0	0	200	11/15/2037	1FE
31397P-MB-3	FHLMC_3397		06/15/2018	INTEREST ONLY PAYMENT		0	0	25,978	1,701	0	(1,701)	0	(1,701)	0	0	0	0	0	3,466	12/15/2037	1FE
31397P-U7-3	FHLMC_3408 BI		06/15/2018	INTEREST ONLY PAYMENT		0	0	6,827	472	0	(472)	0	(472)	0	0	0	0	0	977	01/15/2038	1FE
31397Q-PY-8	FNMA_11-10		06/01/2018	MBS PAYDOWN		190,365	190,365	220,586	190,950	0	(585)	0	(585)	0	190,365	0	0	0	4,087	02/25/2041	1FE
31397R-4G-8	FHLMC_3415		06/15/2018	INTEREST ONLY PAYMENT		0	0	40,576	3,349	0	(3,349)	0	(3,349)	0	0	0	0	0	4,578	08/15/2035	1FE
31397R-C3-8	FHLMC_3416		06/15/2018	INTEREST ONLY PAYMENT		0	0	20,774	1,154	0	(1,154)	0	(1,154)	0	0	0	0	0	2,503	02/15/2038	1FE
31397R-DX-1	FHLMC_3420 CS		06/15/2018	INTEREST ONLY PAYMENT		0	0	1,314	0	0	(16)	0	(16)	0	0	0	0	0	53	02/15/2038	1FE
31397R-MY-9	FHLMC_3429		06/15/2018	MBS PAYDOWN		29,877	29,877	34,060	30,020	0	(143)	0	(143)	0	29,877	0	0	0	1,302	03/15/2038	1FE
31397S-LZ-5	FNMA_11-30B		06/25/2018	INTEREST ONLY PAYMENT		0	0	32,849	2,766	0	(2,766)	0	(2,766)	0	0	0	0	0	4,205	04/25/2041	1FE
31397T-3Q-3	FHLMC_3442 MT		06/15/2018	MBS PAYDOWN		19,628	19,628	19,509	0	0	0	0	0	0	19,628	0	0	0	31	07/15/2034	1FE
31397U-3F-4	FNMA_11-60		06/01/2018	MBS PAYDOWN		54,954	54,954	48,596	54,345	0	609	0	609	0	54,954	0	0	0	0	08/25/2039	1FE
31397U-GY-9	FNMA_11-49		06/25/2018	INTEREST ONLY PAYMENT		0	0	36,759	3,529	0	(3,529)	0	(3,529)	0	0	0	0	0	4,272	06/25/2041	1FE
31397U-KP-3	FNMA_11-51C		06/25/2018	MBS PAYDOWN		311,546	311,546	302,326	212,033	0	2,231	0	2,231	0	311,546	0	0	0	4,942	06/25/2041	1FE
31397U-M7-1	FNMA_11-57 SE		06/25/2018	INTEREST ONLY PAYMENT		0	0	43,063	1,330	0	(1,330)	0	(1,330)	0	0	0	0	0	4,316	07/25/2041	1FE
31397U-N6-2	FNMA_11-57B		06/30/2018	VARIOUS		0	0	16,489	0	0	0	0	0	0	0	0	0	0	378	07/25/2041	1FE
31397U-RB-7	FNMA_11-53		06/25/2018	INTEREST ONLY PAYMENT		0	0	241,403	18,607	0	(18,607)	0	(18,607)	0	0	0	0	0	23,623	06/25/2041	1FE
31397U-RE-1	FNMA_11-63A		06/01/2018	INTEREST ONLY PAYMENT		0	0	53,541	4,696	0	(4,696)	0	(4,696)	0	0	0	0	0	6,517	01/25/2041	1FE
31397U-SA-8	FNMA_11-63		06/25/2018	INTEREST ONLY PAYMENT		0	0	52,393	4,260	0	(4,260)	0	(4,260)	0	0	0	0	0	5,112	07/25/2041	1FE
31397V-FT-9	FNSTR_421		06/01/2018	INTEREST ONLY PAYMENT		0	0	14,873	1,239	0	(1,239)	0	(1,239)	0	0	0	0	0	1,800	12/25/2038	1FE
31397Y-RA-1	FHLMC_3504		06/15/2018	INTEREST ONLY PAYMENT		0	0	8,007	970	0	(970)	0	(970)	0	0	0	0	0	1,677	01/15/2039	1FE
31397Y-SN-2	FHLMC_3501-SC SC		06/15/2018	INTEREST ONLY PAYMENT		0	0	4,660	192	0	(192)	0	(192)	0	0	0	0	0	890	01/15/2039	1FE
31397Y-W7-2	FHLMC_3513		06/15/2018	INTEREST ONLY PAYMENT		0	0	9,493	764	0	(764)	0	(764)	0	0	0	0	0	1,080	02/15/2039	1FE
31397Y-Z2-0	FHLMC_3510		06/15/2018	INTEREST ONLY PAYMENT		0	0	20,815	1,566	0	(1,566)	0	(1,566)	0	0	0	0	0	2,231	07/15/2037	1FE
31397Y-ZF-1	FHLMC_3510 ID		06/15/2018	INTEREST ONLY PAYMENT		0	0	43,629	2,769	0	(2,769)	0	(2,769)	0	0	0	0	0	5,867	02/15/2037	1FE
31397Y-ZP-9	FHLMC_3510		06/15/2018	MBS PAYDOWN		25,735	25,735	22,384	25,498	0	237	0	237	0	25,735	0	0	0	0	02/15/2037	1FE
31398E-BM-5	FHLMC_3540G KS		06/15/2018	INTEREST ONLY PAYMENT		0	0	12,128	441	0	(441)	0	(441)	0	0	0	0	0	2,897	11/15/2036	1FE
31398E-X7-4	FHLMC_3550		06/15/2018	INTEREST ONLY PAYMENT		0	0	45,116	0	0	(439)	0	(439)	0	0	0	0	0	1,854	07/15/2039	1FE
31398F-6B-2	FNMA_09-101		06/25/2018	INTEREST ONLY PAYMENT		0	0	35,555	3,009	0	(3,009)	0	(3,009)	0	0	0	0	0	4,670	12/25/2039	1FE
31398F-7C-9	FNW_09-W1		06/01/2018	MBS PAYDOWN		50,978	50,978	46,151	50,535	0	443	0	443	0	50,978	0	0	0	0	12/25/2049	1FE
31398F-B6-7	FNMA_09-90E		06/25/2018	INTEREST ONLY PAYMENT		0	0	24,671	2,755	0	(2,755)	0	(2,755)	0	0	0	0	0	5,106	11/25/2039	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31398F-PJ-4	FNMA_09-82		06/25/2018	INTEREST ONLY PAYMENT		0	0	61,796	0	0	(566)	0	(566)	0	0	0	0	0	2,446	10/25/2039	1FE
31398F-R5-2	FNMA_09-87C		06/25/2018	INTEREST ONLY PAYMENT		0	0	18,979	2,083	0	(2,083)	0	(2,083)	0	0	0	0	0	4,061	11/25/2039	1FE
31398F-RT-0	FNMA_09-86		06/01/2018	MBS PAYDOWN		18,130	18,130	15,821	17,979	0	151	0	151	0	18,130	0	0	0	0	10/25/2037	1FE
31398F-V7-3	FNMA_09-94E FX		06/25/2018	MBS PAYDOWN		16,961	16,961	14,883	16,683	0	278	0	278	0	16,961	0	0	0	176	02/25/2038	1FE
31398G-AF-6	FNMA_09-104		06/25/2018	INTEREST ONLY PAYMENT		0	0	42,557	0	0	(460)	0	(460)	0	0	0	0	0	1,737	12/25/2039	1FE
31398G-G8-6	FNMA_10-5		06/25/2018	INTEREST ONLY PAYMENT		0	0	71,538	6,449	0	(6,449)	0	(6,449)	0	0	0	0	0	7,650	02/25/2040	1FE
31398G-HZ-5	FNMA_09-103B SA		06/25/2018	INTEREST ONLY PAYMENT		0	0	54,636	7,032	0	(7,032)	0	(7,032)	0	0	0	0	0	11,562	09/25/2039	1FE
31398G-WE-5	FNMA_09-113D SA		06/25/2018	INTEREST ONLY PAYMENT		0	0	91,858	5,530	0	(5,530)	0	(5,530)	0	0	0	0	0	14,944	01/25/2040	1FE
31398G-YX-1	FNMA_10-8		06/30/2018	VARIOUS		0	0	22,361	0	0	0	0	0	0	0	0	0	0	590	02/25/2040	1FE
31398J-HH-9	FHLMC_3560		06/15/2018	INTEREST ONLY PAYMENT		0	0	57,366	0	0	(338)	0	(338)	0	0	0	0	0	1,984	08/15/2039	1FE
31398J-HT-3	FHLMC_3560F IM		06/01/2018	INTEREST ONLY PAYMENT		0	0	5,326	875	0	(875)	0	(875)	0	0	0	0	0	1,289	12/15/2038	1FE
31398J-SS-3	FHLMC_3572 JS JS		06/15/2018	INTEREST ONLY PAYMENT		0	0	116,159	6,672	0	(6,672)	0	(6,672)	0	0	0	0	0	21,407	09/15/2039	1FE
31398J-VX-8	FHLMC_3578 BO		06/01/2018	MBS PAYDOWN		7,994	7,994	5,923	7,807	0	187	0	187	0	7,994	0	0	0	0	10/15/2036	1FE
31398K-CB-4	FHLMC_3582		06/15/2018	INTEREST ONLY PAYMENT		0	0	40,750	3,226	0	(3,226)	0	(3,226)	0	0	0	0	0	4,356	10/15/2039	1FE
31398K-N5-5	FHLMC_3602A		06/15/2018	MBS PAYDOWN		103,555	103,555	134,039	105,321	0	(1,766)	0	(1,766)	0	103,555	0	0	0	7,583	11/15/2024	1FE
31398K-QQ-6	FHLMC_3604		06/01/2018	MBS PAYDOWN		9,722	9,722	8,675	9,649	0	73	0	73	0	9,722	0	0	0	0	05/15/2036	1FE
31398K-QW-3	FHLMC_3604B SI		06/15/2018	INTEREST ONLY PAYMENT		0	0	33,189	1,639	0	(1,639)	0	(1,639)	0	0	0	0	0	5,172	05/15/2036	1FE
31398L-QK-7	FHLMC_3607		06/01/2018	MBS PAYDOWN		41,056	41,056	35,382	19,460	0	196	0	196	0	41,056	0	0	0	0	04/15/2036	1FE
31398L-R3-4	FHLMC_3607		06/15/2018	MBS PAYDOWN		14,109	14,109	12,308	13,981	0	128	0	128	0	14,109	0	0	0	0	10/15/2039	1FE
31398L-XD-5	FHLMC_3622C GI		06/01/2018	VARIOUS		0	0	16,886	0	0	0	0	0	0	0	0	0	0	3,254	06/15/2037	1FE
31398L-ZP-6	FHLMC_3621		06/01/2018	MBS PAYDOWN		8,423	8,423	7,438	8,363	0	61	0	61	0	8,423	0	0	0	0	01/15/2040	1FE
31398N-BH-6	FNMA_10-102		06/25/2018	INTEREST ONLY PAYMENT		0	0	47,872	3,416	0	(3,416)	0	(3,416)	0	0	0	0	0	4,617	09/25/2040	1FE
31398N-EY-6	FNMA_10-95F		06/25/2018	INTEREST ONLY PAYMENT		0	0	43,066	3,272	0	(3,272)	0	(3,272)	0	0	0	0	0	5,462	09/25/2040	1FE
31398N-HF-4	FNMA_10-97E SC		06/25/2018	INTEREST ONLY PAYMENT		0	0	86,202	2,846	0	(2,846)	0	(2,846)	0	0	0	0	0	4,957	09/25/2040	1FE
31398N-L2-8	FNMA_10-110		06/30/2018	VARIOUS		0	0	168,748	6,400	0	(6,400)	0	(6,400)	0	0	0	0	0	12,980	10/25/2040	1FE
31398N-NM-2	FNMA_10-115		06/25/2018	INTEREST ONLY PAYMENT		0	0	18,978	1,296	0	(1,296)	0	(1,296)	0	0	0	0	0	1,821	10/25/2040	1FE
31398N-TF-1	FNMA_10-109		06/25/2018	INTEREST ONLY PAYMENT		0	0	73,813	6,179	0	(6,179)	0	(6,179)	0	0	0	0	0	8,020	10/25/2040	1FE
31398N-V9-2	FNMA_10-123		06/25/2018	INTEREST ONLY PAYMENT		0	0	144,973	11,515	0	(11,515)	0	(11,515)	0	0	0	0	0	14,050	11/25/2040	1FE
31398P-CN-7	FNMA_10-38		06/25/2018	INTEREST ONLY PAYMENT		0	0	29,367	4,069	0	(4,069)	0	(4,069)	0	0	0	0	0	5,149	04/25/2025	1FE
31398P-QC-6	FNMA_10-40A		06/25/2018	INTEREST ONLY PAYMENT		0	0	38,144	2,929	0	(2,929)	0	(2,929)	0	0	0	0	0	4,569	04/25/2040	1FE
31398P-U2-3	FNMA_10-39		06/01/2018	MBS PAYDOWN		15,051	15,051	13,225	14,932	0	120	0	120	0	15,051	0	0	0	0	10/25/2035	1FE
31398P-UU-1	FNMA_10-46 QP		06/01/2018	MBS PAYDOWN		1,399	1,399	1,493	1,408	0	(9)	0	(9)	0	1,399	0	0	0	32	05/25/2040	1FE
31398Q-RT-6	FHLMC_3738		06/15/2018	INTEREST ONLY PAYMENT		0	0	111,155	12,158	0	(12,158)	0	(12,158)	0	0	0	0	0	16,582	08/15/2040	1FE
31398R-BC-8	FNMA_10-43		06/30/2018	VARIOUS		0	0	2,226	0	0	0	0	0	0	0	0	0	0	128	09/25/2039	1FE
31398R-LT-0	FNMA_10-65		06/25/2018	MBS PAYDOWN		168,633	168,633	216,694	170,332	0	(1,698)	0	(1,698)	0	168,633	0	0	0	5,765	05/25/2040	1FE
31398S-BC-6	FNMA_10-126		05/15/2018	VARIOUS		1,642,150	0	1,392,041	1,873,811	0	(134,520)	0	(134,520)	0	1,739,290	0	(97,141)	(97,141)	205,860	11/25/2040	1FE
31398S-F4-0	FNMA_10-135D		06/30/2018	VARIOUS		0	0	7,269	0	0	0	0	0	0	0	0	0	0	250	04/25/2040	1FE
31398S-MC-4	FNMA_10-134		06/25/2018	INTEREST ONLY PAYMENT		0	0	187,913	14,780	0	(14,780)	0	(14,780)	0	0	0	0	0	21,550	12/25/2040	1FE
31398S-NM-1	FNMA_10-134		06/25/2018	INTEREST ONLY PAYMENT		0	0	42,097	4,427	0	(4,427)	0	(4,427)	0	0	0	0	0	6,783	08/25/2038	1FE
31398S-T3-7	FNMA_10-140		06/25/2018	INTEREST ONLY PAYMENT		0	0	53,961	4,513	0	(4,513)	0	(4,513)	0	0	0	0	0	6,386	07/25/2039	1FE
31398S-WF-6	FNMA_10-139E		06/01/2018	INTEREST ONLY PAYMENT		0	0	25,079	2,170	0	(2,170)	0	(2,170)	0	0	0	0	0	2,907	12/25/2040	1FE
31398S-XR-9	FNMA_10-141		06/25/2018	INTEREST ONLY PAYMENT		0	0	65,792	0	0	(700)	0	(700)	0	0	0	0	0	2,724	12/25/2040	1FE
31398T-6S-5	FNMA_10-108 BC		06/01/2018	MBS PAYDOWN		7,152	7,152	6,938	7,142	0	10	0	10	0	7,152	0	0	0	119	09/25/2040	1FE
31398T-GX-3	FNMA_10-68 SC		06/25/2018	INTEREST ONLY PAYMENT		0	0	34,418	1,634	0	(1,634)	0	(1,634)	0	0	0	0	0	5,049	07/25/2040	1FE
31398V-LL-8	FHLMC_3656 KS		06/15/2018	INTEREST ONLY PAYMENT		0	0	14,467	1,083	0	(1,083)	0	(1,083)	0	0	0	0	0	1,783	02/15/2040	1FE
31398V-SY-3	FHLMC_3662C ZB		06/01/2018	MBS PAYDOWN		59,082	59,082	60,079	59,082	0	0	0	0	0	59,082	0	0	0	1,337	08/15/2036	1FE
31398W-4K-7	FHLMC_3626E AS		06/01/2018	VARIOUS		0	0	9,205	0	0	0	0	0	0	0	0	0	0	2,694	06/15/2037	1FE
31402W-VE-5	FNMA 15YR		06/01/2018	MBS PAYDOWN		2,078	2,078	2,127	2,078	0	0	0	0	0	2,078	0	0	0	44	10/01/2018	1FE
31406G-JF-7	FN 5 /1 12M LIBOR ARM		06/01/2018	MBS PAYDOWN		168,015	168,015	170,095	168,164	0	(150)	0	(150)	0	168,015	0	0	0	1,858	02/01/2035	1FE
3140EU-E2-1	FNMA 30YR		06/01/2018	MBS PAYDOWN		434,276	434,276	452,640	434,743	0	(467)	0	(467)	0	434,276	0	0	0	6,230	01/01/2046	1FE
3140F1-HN-5	FNMA 30YR		06/21/2018	VARIOUS		18,983,394	19,080,936	20,157,220	20,131,266	0	(54,303)	0	(54,303)	0	20,076,963	0	(1,093,569)	(1,093,569)	370,268	07/01/2046	1FE
3140FF-RV-5	FNMA 30YR		06/01/2018	MBS PAYDOWN		324,741	324,741	347,321	325,341	0	(599)	0	(599)	0	324,741	0	0	0	4,842	09/01/2046	1FE
31410K-NG-5	FNMA 30YR		06/01/2018	MBS PAYDOWN		6,740	6,740	6,782	6,743	0	(4)	0	(4)	0	6,740	0	0	0	166	07/01/2038	1FE
31412T-M2-6	FNMA 30YR		06/01/2018	MBS PAYDOWN		68,375	68,375	70,693	68,693	0	(319)	0	(319)	0	68,375	0	0	0	1,430	06/01/2038	1FE
31414G-GZ-6	FNMA 30YR		06/01/2018	MBS PAYDOWN		355	355	354	355	0	0	0	0	0	355	0	0	0	9	12/01/2037	1FE
31415C-FD-4	FNMA 30YR		06/01/2018	MBS PAYDOWN		377	377	370	376	0	1	0	1	0	377	0	0	0	9	07/01/2038	1FE
31416B-7D-4	FNMA 30YR		06/01/2018	MBS PAYDOWN		57,022	57,022	63,901	57,548	0	(526)	0	(526)	0	57,022	0	0	0	1,231	03/01/2039	1FE
31417F-SW-9	FNMA 30YR		06/01/2018	MBS PAYDOWN		136,792	136,792	141,110	136,941	0	(149)	0	(149)	0	136,792	0	0	0	2,251	03/01/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417G-TL-0	FNMA 30YR		06/01/2018	VARIOUS		13,610,425	13,955,899	14,298,254	14,304,786	0	(11,473)	0	(11,473)	0	14,293,313	0	(682,887)	(682,887)	166,167	06/01/2043	1FE
31418M-ML-3	FNMA 30YR		06/01/2018	MBS PAYDOWN		51,900	51,900	56,709	52,271	0	(370)	0	(370)	0	51,900	0	0	0	1,247	10/01/2039	1FE
31418S-4V-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		11,550	11,550	12,306	11,522	0	29	0	29	0	11,550	0	0	0	277	07/01/2040	1FE
31418U-BS-2	FNMA 30YR		06/01/2018	MBS PAYDOWN		41,285	41,285	44,736	41,371	0	(86)	0	(86)	0	41,285	0	0	0	939	05/01/2040	1FE
31418V-3A-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		53,750	53,750	56,052	53,902	0	(152)	0	(152)	0	53,750	0	0	0	1,031	07/01/2040	1FE
31418V-UM-2	FNMA 30YR		06/01/2018	MBS PAYDOWN		21,074	21,074	22,770	21,164	0	(90)	0	(90)	0	21,074	0	0	0	500	08/01/2040	1FE
31418X-EK-0	FNMA 30YR		06/01/2018	MBS PAYDOWN		95,357	95,357	99,380	95,509	0	(152)	0	(152)	0	95,357	0	0	0	1,880	08/01/2040	1FE
31419A-L6-2	FNMA 15YR		05/29/2018	VARIOUS		1,355,927	1,321,954	1,387,019	1,387,821	0	(8,581)	0	(8,581)	0	1,379,239	0	(23,313)	(23,313)	25,848	09/01/2025	1FE
31419B-SY-2	FNMA 30YR		06/01/2018	MBS PAYDOWN		20,996	20,996	21,882	21,021	0	(25)	0	(25)	0	20,996	0	0	0	376	08/01/2040	1FE
31419C-R4-7	FNMA 30YR		06/01/2018	MBS PAYDOWN		71,335	71,335	75,939	71,454	0	(119)	0	(119)	0	71,335	0	0	0	1,746	08/01/2040	1FE
31419D-NR-8	FNMA 30YR		06/01/2018	MBS PAYDOWN		5,104	5,104	5,431	5,162	0	(58)	0	(58)	0	5,104	0	0	0	106	09/01/2040	1FE
37610L-AH-0	GNMA_06-29 SH		06/20/2018	INTEREST ONLY PAYMENT		0	0	3,096	86	0	(86)	0	(86)	0	0	0	0	0	1,126	06/20/2036	1FE
37610L-AR-8	GNMA_06-29 SG		06/20/2018	INTEREST ONLY PAYMENT		0	0	7,463	0	0	0	0	0	0	0	0	0	0	4,126	04/20/2036	1FE
383739-4P-1	GNMA_01-21 SN		06/30/2018	VARIOUS		0	0	328	0	0	0	0	0	0	0	0	0	0	44	08/16/2022	1FE
383739-D7-1	GNMA_01-11 SJ		06/16/2018	INTEREST ONLY PAYMENT		0	0	850	31	0	(31)	0	(31)	0	0	0	0	0	274	03/16/2031	1FE
38373A-UX-2	GNMA_09-68 PS		06/16/2018	INTEREST ONLY PAYMENT		0	0	16,098	1,153	0	(1,153)	0	(1,153)	0	0	0	0	0	3,292	11/16/2038	1FE
38373Q-NX-5	GNMA_03-41 S		06/30/2018	VARIOUS		0	0	811	0	0	0	0	0	0	0	0	0	0	38	02/17/2033	1FE
38373Q-S2-8	GNMA_03-52 S		06/16/2018	INTEREST ONLY PAYMENT		0	0	4,476	150	0	(150)	0	(150)	0	0	0	0	0	977	06/16/2033	1FE
38373R-2A-6	GNMA_01-50 SI		06/30/2018	VARIOUS		0	0	127	0	0	0	0	0	0	0	0	0	0	5	10/16/2029	1FE
38373R-AN-9	GNMA_01-22 SA		06/30/2018	VARIOUS		0	0	717	0	0	0	0	0	0	0	0	0	0	41	05/16/2031	1FE
38373R-PM-5	GNMA_01-28 ST		06/16/2018	INTEREST ONLY PAYMENT		0	0	941	50	0	(50)	0	(50)	0	0	0	0	0	305	06/16/2031	1FE
38373R-PP-8	GNMA_01-28 SV		06/30/2018	VARIOUS		0	0	244	0	0	0	0	0	0	0	0	0	0	27	06/16/2031	1FE
38373R-XA-2	GNMA_01-42 SC		06/30/2018	VARIOUS		0	0	2,688	0	0	0	0	0	0	0	0	0	0	94	12/16/2028	1FE
38373S-3R-6	GNMA_03-26 SX		06/16/2018	MBS PAYDOWN		21,100	21,100	21,746	20,659	0	441	0	441	0	21,100	0	0	0	844	04/16/2033	1FE
38373S-3Y-1	GNMA_03-26 SY		06/16/2018	INTEREST ONLY PAYMENT		0	0	14,720	695	0	(695)	0	(695)	0	0	0	0	0	4,742	04/16/2033	1FE
38373S-B2-2	GNMA_03-23 S		06/30/2018	VARIOUS		0	0	7,126	0	0	0	0	0	0	0	0	0	0	299	12/16/2029	1FE
38373S-QN-0	GNMA_03-11 SA		06/30/2018	VARIOUS		0	0	7,343	0	0	0	0	0	0	0	0	0	0	399	02/16/2033	1FE
38373T-NU-5	GNMA_01-65 SH		06/30/2018	VARIOUS		0	0	334	0	0	0	0	0	0	0	0	0	0	10	12/16/2031	1FE
38373T-PK-5	GNMA_01-65 SB		06/30/2018	VARIOUS		0	0	525	0	0	0	0	0	0	0	0	0	0	14	12/20/2031	1FE
38373T-X3-4	GNMA_02-16 SV		06/16/2018	INTEREST ONLY PAYMENT		0	0	4,055	240	0	(240)	0	(240)	0	0	0	0	0	2,268	02/16/2032	1FE
38373T-X6-7	GNMA_02-16 SD		06/30/2018	VARIOUS		0	0	627	0	0	0	0	0	0	0	0	0	0	22	02/16/2032	1FE
38373V-4G-2	GNMA_02-76 SD		06/30/2018	VARIOUS		0	0	4,462	0	0	0	0	0	0	0	0	0	0	161	12/20/2029	1FE
38373V-4L-1	GNMA_02-76 S		06/16/2018	INTEREST ONLY PAYMENT		0	0	3,891	200	0	(200)	0	(200)	0	0	0	0	0	935	01/16/2031	1FE
38373V-4T-4	GNMA_02-76 CO		06/01/2018	MBS PAYDOWN		47,548	47,548	29,599	46,640	0	908	0	908	0	47,548	0	0	0	0	03/22/2032	1FE
38373V-5E-6	GNMA_02-76 SU		06/30/2018	VARIOUS		0	0	3,217	0	0	0	0	0	0	0	0	0	0	147	11/16/2028	1FE
38373V-5X-4	GNMA_02-76 SP		06/30/2018	VARIOUS		0	0	675	0	0	0	0	0	0	0	0	0	0	33	12/16/2026	1FE
38373V-MX-5	GNMA_02-65 SC		06/16/2018	INTEREST ONLY PAYMENT		0	0	6,670	0	0	(143)	0	(143)	0	0	0	0	0	506	09/16/2032	1FE
38373V-NT-3	GNMA_02-63 SF		06/16/2018	INTEREST ONLY PAYMENT		0	0	20,885	824	0	(824)	0	(824)	0	0	0	0	0	3,068	09/16/2032	1FE
38373V-PS-3	GNMA_02-64 SG		06/30/2018	VARIOUS		0	0	2,446	0	0	0	0	0	0	0	0	0	0	75	09/16/2032	1FE
38373V-TB-6	GNMA_02-66 S		06/30/2018	VARIOUS		0	0	3,293	0	0	0	0	0	0	0	0	0	0	108	12/16/2030	1FE
38373W-BU-1	GNMA_02-11 SK		06/30/2018	VARIOUS		0	0	299	0	0	0	0	0	0	0	0	0	0	8	02/20/2032	1FE
38373W-HW-1	GNMA_02-21 SV		06/16/2018	INTEREST ONLY PAYMENT		0	0	14,122	0	0	(175)	0	(175)	0	0	0	0	0	660	03/16/2032	1FE
38373W-HZ-4	GNMA_02-21 SD		06/30/2018	VARIOUS		0	0	2,370	0	0	0	0	0	0	0	0	0	0	77	03/16/2032	1FE
38373W-KT-4	GNMA_02-20 S		06/30/2018	VARIOUS		0	0	290	0	0	0	0	0	0	0	0	0	0	9	03/16/2032	1FE
38373W-XK-9	GNMA_02-31 SG		06/30/2018	VARIOUS		0	0	115	0	0	0	0	0	0	0	0	0	0	14	12/16/2021	1FE
38373W-XR-4	GNMA_02-31 SH		06/30/2018	VARIOUS		0	0	83	0	0	0	0	0	0	0	0	0	0	16	04/16/2025	1FE
38373W-YA-0	GNMA_02-31 SW		06/30/2018	VARIOUS		0	0	5,194	0	0	0	0	0	0	0	0	0	0	178	06/16/2031	1FE
38373X-DW-3	GNMA_02-45 SV		06/30/2018	VARIOUS		0	0	1,323	0	0	0	0	0	0	0	0	0	0	43	06/16/2032	1FE
38373X-ER-3	GNMA_02-45 SA		06/16/2018	INTEREST ONLY PAYMENT		0	0	6,705	347	0	(347)	0	(347)	0	0	0	0	0	2,969	06/16/2032	1FE
38373X-P8-3	GNMA_02-48 SV		06/30/2018	VARIOUS		0	0	9,852	0	0	0	0	0	0	0	0	0	0	436	12/16/2029	1FE
38373X-S5-6	GNMA_02-48 SG		06/30/2018	VARIOUS		0	0	1,881	0	0	0	0	0	0	0	0	0	0	72	12/16/2030	1FE
38373X-S7-2	GNMA_02-48 SH		06/30/2018	VARIOUS		0	0	1,118	0	0	0	0	0	0	0	0	0	0	41	04/16/2030	1FE
38373X-Z9-0	GNMA_02-51 SC		06/30/2018	VARIOUS		0	0	106	0	0	0	0	0	0	0	0	0	0	15	07/16/2032	1FE
38373Y-2P-8	GNMA_03-7 SB		06/30/2018	VARIOUS		0	0	1,075	0	0	0	0	0	0	0	0	0	0	59	01/16/2033	1FE
38373Y-KV-5	GNMA_02-92 ES		06/30/2018	VARIOUS		0	0	2,167	0	0	0	0	0	0	0	0	0	0	61	02/20/2029	1FE
38373Y-KX-1	GNMA_02-92 SE		06/30/2018	VARIOUS		0	0	769	0	0	0	0	0	0	0	0	0	0	22	02/20/2029	1FE
383742-J6-1	GNMA_08-32 SW		06/16/2018	INTEREST ONLY PAYMENT		0	0	8,906	265	0	(265)	0	(265)	0	0	0	0	0	1,991	04/16/2038	1FE
38374B-7B-3	GNMA_03-80 SA		06/30/2018	VARIOUS		0	0	985	0	0	0	0	0	0	0	0	0	0	26	09/16/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38374B-XC-2	GNMA_03-67		06/01/2018	MBS PAYDOWN		58,833	58,833	40,107	58,195	0	638	0	638	0	58,833	0	0	0	0	08/20/2033	1FE
38374B-ZG-1	GNMA_03-69 SG		06/16/2018	INTEREST ONLY PAYMENT		0	0	12,040	0	0	(154)	0	(154)	0	0	0	0	0	533	12/16/2029	1FE
38374C-4M-0	GNMA_03-85 QC		06/17/2018	MBS PAYDOWN		73,307	73,307	86,972	72,726	0	581	0	581	0	73,307	0	0	0	2,620	05/17/2033	1FE
38374C-H6-1	GNMA_03-86 SH		06/30/2018	VARIOUS		0	0	6,959	0	0	0	0	0	0	0	0	0	0	221	10/16/2033	1FE
38374D-BJ-7	GNMA_06-34		06/01/2018	MBS PAYDOWN		928	928	789	0	0	139	0	139	0	928	0	0	0	0	07/20/2036	1FE
38374D-BK-4	GNMA_06-34 PS		06/20/2018	INTEREST ONLY PAYMENT		0	0	17,014	1,209	0	(1,209)	0	(1,209)	0	0	0	0	0	2,617	07/20/2036	1FE
38374E-P3-5	GNMA_03-110 S		06/30/2018	VARIOUS		0	0	8,671	106	0	(106)	0	(106)	0	0	0	0	0	527	10/20/2033	1FE
38374F-5Y-6	GNMA_04-26 GS		06/17/2018	INTEREST ONLY PAYMENT		0	0	4,368	128	0	(128)	0	(128)	0	0	0	0	0	1,183	07/17/2033	1FE
38374F-GF-5	GNMA_04-8 SI		06/30/2018	VARIOUS		0	0	3,773	0	0	0	0	0	0	0	0	0	0	176	11/26/2023	1FE
38374F-S7-0	GNMA_04-18		06/16/2018	MBS PAYDOWN		5,403	5,403	18,425	6,374	0	(971)	0	(971)	0	5,403	0	0	0	1,486	03/16/2034	1FE
38374F-TV-6	GNMA_04-19C MS		06/20/2018	MBS PAYDOWN		20,271	20,271	22,569	20,332	0	(62)	0	(62)	0	20,271	0	0	0	842	03/20/2034	1FE
38374G-6K-3	GNMA_04-46 SD		06/30/2018	VARIOUS		0	0	904	0	0	0	0	0	0	0	0	0	0	23	06/16/2034	1FE
38374G-FB-3	GNMA_04-22 SI		06/20/2018	MBS PAYDOWN		66,640	66,640	70,180	66,903	0	(263)	0	(263)	0	66,640	0	0	0	2,201	04/20/2034	1FE
38374G-M9-0	GNMA_04-34 SN		06/20/2018	MBS PAYDOWN		48,132	48,132	39,709	46,524	0	1,608	0	1,608	0	48,132	0	0	0	2,199	02/20/2034	1FE
38374G-UN-0	GNMA_04-39 UD		06/30/2018	VARIOUS		0	0	2,789	0	0	0	0	0	0	0	0	0	0	59	05/16/2034	1FE
38374G-XG-2	GNMA_04-39 QD		06/16/2018	MBS PAYDOWN		7,046	7,046	6,905	6,786	0	259	0	259	0	7,046	0	0	0	575	05/16/2034	1FE
38374G-XQ-0	GNMA_04-32 S		06/30/2018	VARIOUS		0	0	1,246	0	0	0	0	0	0	0	0	0	0	34	11/16/2031	1FE
38374G-YL-0	GNMA_04-32 SU		06/20/2018	MBS PAYDOWN		8,519	8,519	7,795	8,268	0	250	0	250	0	8,519	0	0	0	390	04/20/2034	1FE
38374H-RU-6	GNMA_04-63 SB		06/16/2018	MBS PAYDOWN		21,392	21,392	20,510	20,945	0	447	0	447	0	21,392	0	0	0	1,170	08/16/2034	1FE
38374J-KT-2	GNMA_04-89		06/20/2018	MBS PAYDOWN		20,571	20,571	23,856	20,746	0	(174)	0	(174)	0	20,571	0	0	0	639	10/20/2034	1FE
38374K-7U-1	GNMA_05-28		06/01/2018	MBS PAYDOWN		15,045	15,045	14,314	14,951	0	95	0	95	0	15,045	0	0	0	0	02/17/2033	1FE
38374K-AW-3	GNMA_04-109 WK		06/20/2018	MBS PAYDOWN		6,086	6,086	6,010	5,830	0	256	0	256	0	6,086	0	0	0	256	12/20/2034	1FE
38374K-KX-0	GNMA_05-8 SB		06/20/2018	INTEREST ONLY PAYMENT		0	0	3,107	130	0	(130)	0	(130)	0	0	0	0	0	760	01/20/2035	1FE
38374K-WW-9	GNMA_05-16A		06/20/2018	INTEREST ONLY PAYMENT		0	0	18,319	1,120	0	(1,120)	0	(1,120)	0	0	0	0	0	2,429	02/20/2035	1FE
38374L-4E-8	GNMA_05-68 SH		06/15/2018	MBS PAYDOWN		32,855	32,855	36,551	32,462	0	393	0	393	0	32,855	0	0	0	1,711	06/17/2035	1FE
38374L-T4-3	GNMA_05-61 CX		06/30/2018	VARIOUS		0	0	23	0	0	0	0	0	0	0	0	0	0	19	08/16/2035	1FE
38374M-6J-3	GNMA_06-21 CS		06/20/2018	MBS PAYDOWN		55,945	55,945	65,116	55,883	0	63	0	63	0	55,945	0	0	0	6,181	05/20/2036	1FE
38374M-7D-5	GNMA_06-35 SA		06/20/2018	INTEREST ONLY PAYMENT		0	0	576	16	0	(16)	0	(16)	0	0	0	0	0	234	07/20/2036	1FE
38374N-SL-2	GNMA_06-50 JC		06/01/2018	MBS PAYDOWN		111,801	111,801	121,443	112,337	0	(537)	0	(537)	0	111,801	0	0	0	2,320	06/20/2036	1FE
38374T-5Z-3	GNMA_09-47A KI		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,819	347	0	(347)	0	(347)	0	0	0	0	0	702	06/16/2039	1FE
38374T-KL-7	GNMA_09-15 SM		06/20/2018	INTEREST ONLY PAYMENT		0	0	19,275	1,513	0	(1,513)	0	(1,513)	0	0	0	0	0	3,057	03/20/2039	1FE
38374U-JQ-5	GNMA_09-33B SN		06/30/2018	VARIOUS		0	0	4,070	0	0	0	0	0	0	0	0	0	0	303	05/20/2039	1FE
38374U-LF-6	GNMA_09-33		06/20/2018	INTEREST ONLY PAYMENT		0	0	61,961	11,426	0	(11,426)	0	(11,426)	0	0	0	0	0	19,708	05/20/2039	1FE
38374U-LG-4	GNMA_09-33B NI		06/30/2018	VARIOUS		0	0	809	0	0	0	0	0	0	0	0	0	0	54	05/20/2039	1FE
38374V-LM-9	GNMA_09-56		06/30/2018	VARIOUS		0	0	19,040	0	0	0	0	0	0	0	0	0	0	499	07/20/2039	1FE
38374V-P9-4	GNMA_09-50E NS		06/30/2018	VARIOUS		0	0	26,691	3,375	0	(3,375)	0	(3,375)	0	0	0	0	0	5,552	09/20/2038	1FE
38374V-TP-4	GNMA_09-57A NI		06/01/2018	INTEREST ONLY PAYMENT		0	0	730	177	0	(177)	0	(177)	0	0	0	0	0	452	05/16/2039	1FE
38374V-UT-4	GNMA_09-57C HI		06/30/2018	VARIOUS		0	0	3,627	0	0	0	0	0	0	0	0	0	0	120	06/16/2039	1FE
38374V-VS-5	GNMA_09-53A SC		06/16/2018	INTEREST ONLY PAYMENT		0	0	2,088	0	0	(74)	0	(74)	0	0	0	0	0	293	10/16/2038	1FE
38374V-Y7-8	GNMA_2009-50 PS		06/20/2018	INTEREST ONLY PAYMENT		0	0	23,724	1,331	0	(1,331)	0	(1,331)	0	0	0	0	0	4,867	06/20/2039	1FE
38374V-ZT-9	GNMA_09-54D US		06/16/2018	INTEREST ONLY PAYMENT		0	0	4,975	262	0	(262)	0	(262)	0	0	0	0	0	1,089	04/16/2039	1FE
38374X-EE-1	GNMA_09-16		06/30/2018	VARIOUS		0	0	11,498	0	0	0	0	0	0	0	0	0	0	292	01/20/2037	1FE
38375B-5Z-1	GNMA_13-H19		06/01/2018	VARIOUS		0	0	39,404	1,224	0	(1,224)	0	(1,224)	0	0	0	0	0	4,597	08/20/2063	1FE
38375B-ES-7	GNMA_10-H18-IF		05/01/2018	INTEREST ONLY PAYMENT		0	0	9,625	465	0	(465)	0	(465)	0	0	0	0	0	986	09/20/2060	1FE
38375B-GQ-9	GNMA_10-H24		05/01/2018	INTEREST ONLY PAYMENT		0	0	10,563	741	0	(741)	0	(741)	0	0	0	0	0	1,153	10/20/2060	1FE
38375B-JL-7	GNMA_10-H27		06/01/2018	INTEREST ONLY PAYMENT		0	0	39,334	1,278	0	(1,278)	0	(1,278)	0	0	0	0	0	4,008	12/20/2060	1FE
38375B-LV-2	GNMA_11-H13		06/01/2018	INTEREST ONLY PAYMENT		0	0	77,051	4,224	0	(4,224)	0	(4,224)	0	0	0	0	0	6,410	04/20/2061	1FE
38375B-RK-0	GNMA_12-H09		06/01/2018	INTEREST ONLY PAYMENT		0	0	45,036	3,595	0	(3,595)	0	(3,595)	0	0	0	0	0	3,772	03/20/2062	1FE
38375B-X7-2	GNMA_13-H10-XI		06/01/2018	INTEREST ONLY PAYMENT		0	0	110,147	7,577	0	(7,577)	0	(7,577)	0	0	0	0	0	11,691	04/20/2063	1FE
38375B-YR-7	GNMA_12-H26		06/01/2018	INTEREST ONLY PAYMENT		0	0	481,649	54,326	0	(54,326)	0	(54,326)	0	0	0	0	0	79,595	07/20/2062	1FE
38375J-EM-3	GNMA_07-1 S		06/20/2018	INTEREST ONLY PAYMENT		0	0	38,036	1,985	0	(1,985)	0	(1,985)	0	0	0	0	0	5,950	01/20/2037	1FE
38375J-MP-7	GNMA_07-9 AI		06/16/2018	INTEREST ONLY PAYMENT		0	0	36,769	1,548	0	(1,548)	0	(1,548)	0	0	0	0	0	6,825	03/16/2037	1FE
38375J-MY-8	GNMA_07-9 DO		06/01/2018	MBS PAYDOWN		3,971	3,971	3,398	0	0	573	0	573	0	3,971	0	0	0	0	03/20/2037	1FE
38375J-RP-2	GNMA_07-8		06/20/2018	INTEREST ONLY PAYMENT		0	0	22,181	1,382	0	(1,382)	0	(1,382)	0	0	0	0	0	2,340	03/20/2037	1FE
38375J-TE-5	GNMA_07-17		06/01/2018	MBS PAYDOWN		8,075	8,075	6,787	8,004	0	71	0	71	0	8,075	0	0	0	0	04/16/2037	1FE
38375J-UP-8	GNMA_07-19		06/20/2018	INTEREST ONLY PAYMENT		0	0	16,744	924	0	(924)	0	(924)	0	0	0	0	0	3,256	04/20/2037	1FE
38375K-2J-0	GNMA_07-43 SI		06/20/2018	INTEREST ONLY PAYMENT		0	0	1,460	101	0	(101)	0	(101)	0	0	0	0	0	261	07/20/2037	1FE
38375K-AQ-5	GNMA_07-26 SA		06/30/2018	VARIOUS		0	0	10,058	0	0	0	0	0	0	0	0	0	0	240	05/20/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38375K-G3-0	GNMA_07-47 SD		06/16/2018	MBS PAYDOWN		111,578	111,578	111,124	105,775	0	5,802	0	5,802	0	111,578	0	0	0	9,981	08/16/2036	1FE
38375K-JJ-2	GNMA_07-36		06/30/2018	VARIOUS		0	0	1,505	0	0	0	0	0	0	0	0	0	0	41	06/16/2037	1FE
38375L-EF-3	GNMA_07-53		06/20/2018	INTEREST ONLY PAYMENT		0	0	19,851	1,544	0	(1,544)	0	(1,544)	0	0	0	0	0	2,723	09/20/2037	1FE
38375L-SY-7	GNMA_07-60		06/01/2018	MBS PAYDOWN		7,384	7,384	6,501	7,327	0	57	0	57	0	7,384	0	0	0	0	10/20/2037	1FE
38375L-Y7-9	GNMA_07-66 SG		06/30/2018	VARIOUS		0	0	10,684	192	0	(192)	0	(192)	0	0	0	0	0	2,192	11/20/2037	1FE
38375P-KL-4	GNMA_08-9A SC		06/20/2018	INTEREST ONLY PAYMENT		0	0	3,818	225	0	(225)	0	(225)	0	0	0	0	0	855	02/20/2038	1FE
38375P-Q9-5	GNMA_08-7		06/20/2018	MBS PAYDOWN		10,142	10,142	12,208	10,206	0	(64)	0	(64)	0	10,142	0	0	0	623	11/20/2037	1FE
38375P-R6-0	GNMA_08-20A SI		06/20/2018	INTEREST ONLY PAYMENT		0	0	8,618	506	0	(506)	0	(506)	0	0	0	0	0	1,744	09/20/2037	1FE
38375P-XS-5	GNMA_08-11B SB		06/20/2018	INTEREST ONLY PAYMENT		0	0	8,216	491	0	(491)	0	(491)	0	0	0	0	0	1,686	02/20/2038	1FE
38375P-YP-0	GNMA_08-10 SP		06/20/2018	INTEREST ONLY PAYMENT		0	0	5,929	249	0	(249)	0	(249)	0	0	0	0	0	1,524	01/20/2038	1FE
38375Q-3R-8	GNMA_08-53 TS		06/20/2018	INTEREST ONLY PAYMENT		0	0	9,142	522	0	(522)	0	(522)	0	0	0	0	0	1,514	05/20/2038	1FE
38375Q-GJ-2	GNMA_08-38		06/20/2018	INTEREST ONLY PAYMENT		0	0	35,388	2,620	0	(2,620)	0	(2,620)	0	0	0	0	0	4,957	05/20/2038	1FE
38375Q-JY-6	GNMA_08-42C		06/01/2018	MBS PAYDOWN		106,635	106,635	116,565	107,159	0	(524)	0	(524)	0	106,635	0	0	0	2,448	05/20/2038	1FE
38375Q-KH-1	GNMA_08-44		06/30/2018	VARIOUS		0	0	12,822	0	0	0	0	0	0	0	0	0	0	309	05/20/2038	1FE
38375U-AQ-3	GNMA_13-H21		06/01/2018	INTEREST ONLY PAYMENT		0	0	211,546	15,652	0	(15,652)	0	(15,652)	0	0	0	0	0	22,684	08/20/2063	1FE
38375U-JW-1	GNMA_14-H12		06/01/2018	INTEREST ONLY PAYMENT		0	0	38,846	5,136	0	(5,136)	0	(5,136)	0	0	0	0	0	5,681	06/20/2064	1FE
38375U-SH-4	GNMA_14-H22		05/01/2018	VARIOUS		0	0	38,005	1,201	0	(1,201)	0	(1,201)	0	0	0	0	0	3,417	11/20/2064	1FE
38375X-JM-7	GNMA_08-62B PS		06/20/2018	INTEREST ONLY PAYMENT		0	0	5,880	340	0	(340)	0	(340)	0	0	0	0	0	1,403	07/20/2038	1FE
38375X-L9-3	GNMA_08-66		06/20/2018	INTEREST ONLY PAYMENT		0	0	24,408	1,805	0	(1,805)	0	(1,805)	0	0	0	0	0	3,260	08/20/2038	1FE
38375Y-T2-8	GNMA_08-89		06/20/2018	INTEREST ONLY PAYMENT		0	0	7,823	552	0	(552)	0	(552)	0	0	0	0	0	982	11/20/2038	1FE
38375Y-Z5-4	GNMA_08-97		06/20/2018	INTEREST ONLY PAYMENT		0	0	14,143	856	0	(856)	0	(856)	0	0	0	0	0	1,540	12/20/2038	1FE
38376C-F7-9	GNMA_09-76 SJ		06/16/2018	INTEREST ONLY PAYMENT		0	0	32,285	2,640	0	(2,640)	0	(2,640)	0	0	0	0	0	5,302	06/16/2039	1FE
38376C-Q6-9	GNMA_09-92B		06/16/2018	INTEREST ONLY PAYMENT		0	0	20,586	1,527	0	(1,527)	0	(1,527)	0	0	0	0	0	3,249	04/16/2039	1FE
38376C-XX-2	GNMA_09-79		06/01/2018	MBS PAYDOWN		25,533	25,533	22,656	25,355	0	178	0	178	0	25,533	0	0	0	0	11/16/2037	1FE
38376C-Z8-5	GNMA_09-89B SL		06/20/2018	INTEREST ONLY PAYMENT		0	0	27,440	1,253	0	(1,253)	0	(1,253)	0	0	0	0	0	4,446	07/20/2039	1FE
38376C-Z9-3	GNMA_09-89		06/01/2018	MBS PAYDOWN		94,388	94,388	101,614	94,873	0	(485)	0	(485)	0	94,388	0	0	0	1,911	07/16/2039	1FE
38376C-ZR-3	GNMA_09-76 XS		06/16/2018	INTEREST ONLY PAYMENT		0	0	19,199	1,090	0	(1,090)	0	(1,090)	0	0	0	0	0	2,941	09/16/2039	1FE
38376E-TF-2	GNMA_09-108D		06/01/2018	INTEREST ONLY PAYMENT		0	0	18,346	3,446	0	(3,446)	0	(3,446)	0	0	0	0	0	5,262	09/20/2038	1FE
38376E-TW-5	GNMA_09-110		06/16/2018	INTEREST ONLY PAYMENT		0	0	18,440	1,308	0	(1,308)	0	(1,308)	0	0	0	0	0	2,715	04/16/2039	1FE
38376E-UK-9	GNMA_09-110E		06/16/2018	INTEREST ONLY PAYMENT		0	0	112,184	7,728	0	(7,728)	0	(7,728)	0	0	0	0	0	13,776	11/16/2039	1FE
38376F-4F-6	GNMA_09-81B		06/20/2018	INTEREST ONLY PAYMENT		0	0	8,223	573	0	(573)	0	(573)	0	0	0	0	0	1,348	09/20/2039	1FE
38376F-BU-5	GNMA_09-61		06/20/2018	INTEREST ONLY PAYMENT		0	0	15,190	1,508	0	(1,506)	0	(1,506)	0	0	0	0	0	2,010	11/20/2038	1FE
38376F-DJ-8	GNMA_09-61 YC		06/16/2018	INTEREST ONLY PAYMENT		0	0	3,237	254	0	(254)	0	(254)	0	0	0	0	0	460	02/16/2039	1FE
38376F-DK-5	GNMA_09-61 YD		06/16/2018	INTEREST ONLY PAYMENT		0	0	3,237	253	0	(253)	0	(253)	0	0	0	0	0	460	02/16/2039	1FE
38376F-FL-1	GNMA_09-61 SG		06/20/2018	INTEREST ONLY PAYMENT		0	0	45,723	3,930	0	(3,930)	0	(3,930)	0	0	0	0	0	6,199	08/20/2039	1FE
38376F-HU-9	GNMA_09-61 AS		06/20/2018	INTEREST ONLY PAYMENT		0	0	15,917	959	0	(959)	0	(959)	0	0	0	0	0	3,154	03/20/2039	1FE
38376F-MF-6	GNMA_09-66 MS		06/16/2018	INTEREST ONLY PAYMENT		0	0	26,743	2,490	0	(2,490)	0	(2,490)	0	0	0	0	0	6,060	06/16/2039	1FE
38376F-SV-5	GNMA_09-66 QS		06/20/2018	INTEREST ONLY PAYMENT		0	0	8,203	470	0	(470)	0	(470)	0	0	0	0	0	1,781	07/20/2039	1FE
38376G-U2-4	GNMA_11-77		06/14/2018	KGS ALPHA CAPITAL MARKETS LP		3,109,688	3,000,000	3,245,977	3,146,785	0	(8,920)	0	(8,920)	0	3,137,865	0	(28,178)	(28,178)	77,018	10/16/2045	1FE
38376G-XA-3	GNMA_10-141		05/29/2018	VARIOUS		218,927	224,036	226,171	225,807	0	(250)	0	(250)	0	225,557	0	(6,630)	(6,630)	3,004	02/16/2044	1FE
38376G-YF-1	GNMA_10-155		05/29/2018	VARIOUS		2,029,439	2,050,432	2,126,922	2,124,715	0	(5,011)	0	(5,011)	0	2,119,704	0	(90,265)	(90,265)	36,605	11/16/2050	1FE
38376J-EF-7	GNMA_09-106		06/30/2018	VARIOUS		0	0	17,525	0	0	0	0	0	0	0	0	0	0	458	11/20/2039	1FE
38376J-T8-7	GNMA_09-100 SC		06/16/2018	INTEREST ONLY PAYMENT		0	0	20,849	2,170	0	(2,170)	0	(2,170)	0	0	0	0	0	3,962	05/16/2039	1FE
38376J-V3-5	GNMA_09-100B SX		06/16/2018	INTEREST ONLY PAYMENT		0	0	9,143	606	0	(606)	0	(606)	0	0	0	0	0	1,508	11/16/2039	1FE
38376K-VC-2	GNMA_09-87		06/20/2018	INTEREST ONLY PAYMENT		0	0	25,808	2,165	0	(2,165)	0	(2,165)	0	0	0	0	0	3,967	09/20/2039	1FE
38376L-CB-3	GNMA_10-91 IM		06/01/2018	INTEREST ONLY PAYMENT		0	0	8,863	933	0	(964)	0	(964)	0	0	0	0	0	1,642	06/20/2039	1FE
38376L-EQ-8	GNMA_10-90C		06/20/2018	INTEREST ONLY PAYMENT		0	0	57,739	3,946	0	(3,946)	0	(3,946)	0	0	0	0	0	6,966	07/20/2040	1FE
38376L-HD-4	GNMA_11-90		06/20/2018	INTEREST ONLY PAYMENT		0	0	49,520	3,584	0	(3,584)	0	(3,584)	0	0	0	0	0	6,212	06/20/2041	1FE
38376R-GH-3	GNMA_15-H21		06/01/2018	INTEREST ONLY PAYMENT		0	0	315,886	57,493	0	(57,493)	0	(57,493)	0	0	0	0	0	72,484	06/20/2063	1FE
38376R-LA-2	GNMA_15-H30		06/01/2018	INTEREST ONLY PAYMENT		0	0	311,653	48,583	0	(48,583)	0	(48,583)	0	0	0	0	0	61,556	03/20/2062	1FE
38376T-AB-8	GNMA_10-12 SA		06/20/2018	INTEREST ONLY PAYMENT		0	0	24,747	1,679	0	(1,679)	0	(1,679)	0	0	0	0	0	3,409	01/20/2040	1FE
38376T-GW-6	GNMA_10-2 WI		06/01/2018	VARIOUS		0	0	943	1,882	0	(1,500)	268	(1,768)	0	115	0	(115)	(115)	2,082	10/20/2037	1FE
38376T-ZN-5	GNMA_10-11		06/16/2018	INTEREST ONLY PAYMENT		0	0	73,678	4,948	0	(4,948)	0	(4,948)	0	0	0	0	0	10,867	01/16/2040	1FE
38376U-JJ-9	GNMA_17-56		06/20/2018	INTEREST ONLY PAYMENT		0	0	140,965	0	0	(917)	0	(917)	0	0	0	0	0	4,683	04/20/2047	1FE
38376V-RR-0	GNMA_10-26F WS		06/20/2018	INTEREST ONLY PAYMENT		0	0	97,107	3,197	0	(3,197)	0	(3,197)	0	0	0	0	0	12,965	02/20/2040	1FE
38376W-2V-6	GNMA_10-34A NQ		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,276	477	0	(477)	0	(477)	0	0	0	0	0	711	03/20/2038	1FE
38376W-BQ-7	GNMA_10-14		06/20/2018	MBS PAYDOWN		6,049	6,049	5,337	6,004	0	45	0	45	0	6,049	0	0	0	0	11/20/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38376W-BS-3	GNMA_10-14		06/01/2018	MBS PAYDOWN		21,376	21,376	18,745	21,232	0	144	0	144	0	21,376	0	0	0	0	08/20/2035	1FE
38376W-DC-6	GNMA_10-14		06/16/2018	INTEREST ONLY PAYMENT		0	0	37,406	2,386	0	(2,386)	0	(2,386)	0	0	0	0	0	4,894	02/16/2040	1FE
38376W-GV-1	GNMA_10-14 HS		06/16/2018	INTEREST ONLY PAYMENT		0	0	18,874	1,007	0	(1,007)	0	(1,007)	0	0	0	0	0	2,682	02/16/2040	1FE
38376W-M8-5	GNMA_10-35		06/30/2018	VARIOUS		0	0	47,089	0	0	0	0	0	0	0	0	0	0	859	03/20/2040	1FE
38376X-M7-5	GNMA_10-31		06/20/2018	INTEREST ONLY PAYMENT		0	0	36,883	5,770	0	(6,114)	0	(6,114)	0	0	0	0	0	9,579	08/20/2038	1FE
38376Y-T8-4	GNMA_10-47L SH		06/20/2018	INTEREST ONLY PAYMENT		0	0	13,986	701	0	(701)	0	(701)	0	0	0	0	0	2,215	07/20/2038	1FE
38377D-KH-8	GNMA_10-101		06/01/2018	MBS PAYDOWN		53,156	53,156	45,714	52,584	0	572	0	572	0	53,156	0	0	0	0	08/20/2040	1FE
38377D-SN-7	GNMA_10-101		06/01/2018	INTEREST ONLY PAYMENT		0	0	11,936	1,125	0	(1,125)	0	(1,125)	0	0	0	0	0	2,703	10/20/2039	1FE
38377E-GX-6	GNMA_10-42		06/30/2018	VARIOUS		0	0	4,632	0	0	0	0	0	0	0	0	0	0	193	06/16/2039	1FE
38377E-MR-2	GNMA_10-42		06/16/2018	INTEREST ONLY PAYMENT		0	0	65,033	3,289	0	(3,289)	0	(3,289)	0	0	0	0	0	6,382	11/16/2039	1FE
38377E-NC-4	GNMA_10-42		06/16/2018	MBS PAYDOWN		59,588	59,588	81,896	60,988	0	(1,400)	0	(1,400)	0	59,588	0	0	0	2,871	06/16/2039	1FE
38377F-2Z-3	GNMA_10-80		06/30/2018	VARIOUS		0	0	6,721	0	0	0	0	0	0	0	0	0	0	325	04/20/2040	1FE
38377G-4A-4	GNMA_10-88		06/20/2018	INTEREST ONLY PAYMENT		0	0	39,693	2,706	0	(2,706)	0	(2,706)	0	0	0	0	0	4,750	07/20/2040	1FE
38377G-ZP-7	GNMA_10-68		06/16/2018	INTEREST ONLY PAYMENT		0	0	67,329	3,111	0	(3,111)	0	(3,111)	0	0	0	0	0	7,751	12/16/2039	1FE
38377J-4B-6	GNMA_10-113		06/20/2018	INTEREST ONLY PAYMENT		0	0	46,935	4,826	0	(4,826)	0	(4,826)	0	0	0	0	0	6,248	11/20/2039	1FE
38377J-4Y-6	GNMA_10-113K		06/16/2018	INTEREST ONLY PAYMENT		0	0	22,481	1,327	0	(1,327)	0	(1,327)	0	0	0	0	0	3,109	02/16/2040	1FE
38377J-M8-3	GNMA_10-111		06/20/2018	INTEREST ONLY PAYMENT		0	0	21,008	933	0	(933)	0	(933)	0	0	0	0	0	2,330	09/20/2040	1FE
38377L-L4-8	GNMA_10-130C		06/16/2018	INTEREST ONLY PAYMENT		0	0	7,007	445	0	(445)	0	(445)	0	0	0	0	0	1,123	10/16/2040	1FE
38377L-Z4-3	GNMA_10-134C		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,257	1,261	0	(1,406)	0	(1,406)	0	0	0	0	0	2,462	03/20/2038	1FE
38377M-F3-5	GNMA_10-147 PS		06/20/2018	INTEREST ONLY PAYMENT		0	0	46,364	2,428	0	(2,428)	0	(2,428)	0	0	0	0	0	4,953	05/20/2040	1FE
38377M-F5-0	GNMA_10-147		06/20/2018	INTEREST ONLY PAYMENT		0	0	88,894	4,710	0	(4,710)	0	(4,710)	0	0	0	0	0	9,564	11/20/2040	1FE
38377M-QM-1	GNMA_10-154		06/20/2018	INTEREST ONLY PAYMENT		0	0	22,507	1,270	0	(1,270)	0	(1,270)	0	0	0	0	0	2,481	10/20/2039	1FE
38377N-F4-1	GNMA_10-157		06/01/2018	MBS PAYDOWN		7,749	7,749	6,803	7,701	0	48	0	48	0	7,749	0	0	0	0	12/20/2040	1FE
38377Q-FA-0	GNMA_11-26D		06/16/2018	INTEREST ONLY PAYMENT		0	0	113,805	6,526	0	(6,526)	0	(6,526)	0	0	0	0	0	10,764	12/16/2040	1FE
38377Q-GM-3	GNMA_11-18		06/20/2018	INTEREST ONLY PAYMENT		0	0	5	0	0	0	0	0	0	0	0	0	0	0	08/20/2040	1FE
38377Q-ZT-7	GNMA_11-46		06/20/2018	INTEREST ONLY PAYMENT		0	0	34,565	2,436	0	(2,436)	0	(2,436)	0	0	0	0	0	3,289	03/20/2041	1FE
38377R-L5-2	GNMA_10-169A		06/30/2018	VARIOUS		0	0	789	0	0	0	0	0	0	0	0	0	0	174	02/20/2039	1FE
38377T-DN-8	GNMA_11-13		05/29/2018	VARIOUS		387,585	386,406	401,621	397,513	0	(2,333)	0	(2,333)	0	395,180	0	(7,595)	(7,595)	6,500	03/20/2039	1FE
38377T-ZQ-7	GNMA_11-19 JS		06/20/2018	INTEREST ONLY PAYMENT		0	0	24,106	1,253	0	(1,253)	0	(1,253)	0	0	0	0	0	3,033	02/20/2041	1FE
38377V-GW-0	GNMA_11-52 MY		06/20/2018	INTEREST ONLY PAYMENT		0	0	41,746	2,525	0	(2,525)	0	(2,525)	0	0	0	0	0	5,200	04/20/2041	1FE
38377V-RB-4	GNMA_11-56		06/30/2018	VARIOUS		0	0	66,133	0	0	0	0	0	0	0	0	0	0	1,584	04/20/2041	1FE
38377V-UD-6	GNMA_11-56		06/20/2018	MBS PAYDOWN		657,177	657,177	496,169	647,206	0	9,971	0	9,971	0	657,177	0	0	0	0	04/20/2041	1FE
38377W-G6-5	GNMA_11-108		06/30/2018	VARIOUS		0	0	15,160	0	0	0	0	0	0	0	0	0	0	351	07/20/2041	1FE
38377W-GK-4	GNMA_11-72		06/20/2018	INTEREST ONLY PAYMENT		0	0	17,505	1,339	0	(1,339)	0	(1,339)	0	0	0	0	0	2,115	05/20/2041	1FE
38377W-H2-3	GNMA_11-108B		06/30/2018	VARIOUS		0	0	43,344	2,128	0	(2,128)	0	(2,128)	0	0	0	0	0	4,687	06/20/2041	1FE
38377W-KB-9	GNMA_11-70		06/16/2018	MBS PAYDOWN		1,380,232	1,380,232	1,070,090	1,361,715	0	18,517	0	18,517	0	1,380,232	0	0	0	0	05/16/2041	1FE
38377W-QA-5	GNMA_11-88B		06/20/2018	INTEREST ONLY PAYMENT		0	0	41,056	2,265	0	(2,265)	0	(2,265)	0	0	0	0	0	4,209	06/20/2041	1FE
38377X-DM-1	GNMA_11-102		06/30/2018	VARIOUS		0	0	36,277	1,451	0	(1,451)	0	(1,451)	0	0	0	0	0	3,147	07/20/2041	1FE
38377X-VA-7	GNMA_11-116		06/30/2018	VARIOUS		0	0	12,791	0	0	0	0	0	0	0	0	0	0	451	08/16/2026	1FE
38377Y-G3-8	GNMA_11-141		06/20/2018	INTEREST ONLY PAYMENT		0	0	115,003	4,478	0	(4,478)	0	(4,478)	0	0	0	0	0	9,455	10/20/2041	1FE
38378A-ER-8	GNMA_11-153		06/16/2018	INTEREST ONLY PAYMENT		0	0	41,384	2,446	0	(2,446)	0	(2,446)	0	0	0	0	0	4,258	07/16/2041	1FE
38378A-HD-6	GNMA_11-154A		06/30/2018	VARIOUS		0	0	3,396	0	0	0	0	0	0	0	0	0	0	260	01/16/2026	1FE
38378B-7R-4	GNMA_13-17		05/29/2018	BREAN CAPITAL LLC.		2,265,163	2,450,000	2,358,891	2,389,009	0	3,369	0	3,369	0	2,392,379	0	(127,216)	(127,216)	27,853	01/16/2049	1FE
38378B-XV-6	GNMA_12-89		06/30/2018	VARIOUS		0	0	2,081	0	0	0	0	0	0	0	0	0	0	50	12/16/2053	1FE
38378B-YW-3	GNMA_12-85		05/29/2018	J.P. MORGAN SECURITIES, INC.		1,860,065	2,000,000	1,942,500	1,956,446	0	1,606	0	1,606	0	1,958,053	0	(97,988)	(97,988)	27,689	09/16/2052	1FE
38378C-HN-0	GNMA_12-15		06/01/2018	INTEREST ONLY PAYMENT		0	0	38,210	3,831	0	(3,831)	0	(3,831)	0	0	0	0	0	8,037	04/20/2040	1FE
38378C-K4-8	GNMA_12-3		06/01/2018	INTEREST ONLY PAYMENT		0	0	105,197	9,826	0	(9,826)	0	(9,826)	0	0	0	0	0	14,987	01/16/2027	1FE
38378D-2B-0	GNMA_12-32		06/30/2018	VARIOUS		0	0	9,623	0	0	0	0	0	0	0	0	0	0	323	03/16/2027	1FE
38378D-Z5-7	GNMA_12-32		06/16/2018	INTEREST ONLY PAYMENT		0	0	111,042	5,467	0	(5,467)	0	(5,467)	0	0	0	0	0	10,109	03/16/2042	1FE
38378E-K9-3	GNMA_12-61C		06/16/2018	INTEREST ONLY PAYMENT		0	0	20,065	631	0	(631)	0	(631)	0	0	0	0	0	1,456	05/16/2042	1FE
38378E-PB-3	GNMA_12-66		06/30/2018	VARIOUS		0	0	4,349	0	0	0	0	0	0	0	0	0	0	183	06/16/2026	1FE
38378E-R5-4	GNMA_12-81		06/30/2018	VARIOUS		0	0	5,868	0	0	0	0	0	0	0	0	0	0	349	08/20/2039	1FE
38378F-NM-8	GNMA_13-4		06/30/2018	VARIOUS		0	0	22,612	0	0	0	0	0	0	0	0	0	0	360	10/16/2042	1FE
38378H-3S-3	GNMA_12-124		06/30/2018	VARIOUS		0	0	3,607	0	0	0	0	0	0	0	0	0	0	80	10/20/2042	1FE
38378H-4N-3	GNMA_12-124		06/20/2018	INTEREST ONLY PAYMENT		0	0	35,479	1,521	0	(1,521)	0	(1,521)	0	0	0	0	0	2,911	10/20/2042	1FE
38378H-NH-5	GNMA_12-118		06/20/2018	INTEREST ONLY PAYMENT		0	0	68,437	5,771	0	(5,771)	0	(5,771)	0	0	0	0	0	8,746	09/20/2042	1FE
38378H-NN-2	GNMA_12-118		06/30/2018	VARIOUS		0	0	10,014	0	0	0	0	0	0	0	0	0	0	299	09/20/2042	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38378J-R2-0	GNMA_13-34		06/16/2018	INTEREST ONLY PAYMENT		0	0	54,118	3,920	0	(3,920)	0	(3,920)	0	0	0	0	0	7,129	01/16/2040	1FE
38378P-WK-0	GNMA_13-189		06/16/2018	INTEREST ONLY PAYMENT		0	0	322,317	20,536	0	(20,536)	0	(20,536)	0	0	0	0	0	32,527	12/16/2043	1FE
38378U-AG-2	GNMA_13-133		06/16/2018	INTEREST ONLY PAYMENT		0	0	138,415	8,787	0	(8,787)	0	(8,787)	0	0	0	0	0	16,434	02/16/2037	1FE
38378U-XW-2	GNMA_13-152		06/16/2018	INTEREST ONLY PAYMENT		0	0	90,016	5,215	0	(5,215)	0	(5,215)	0	0	0	0	0	8,580	10/16/2043	1FE
38378V-2K-0	GNMA_13-117		06/20/2018	INTEREST ONLY PAYMENT		0	0	274,977	15,239	0	(15,239)	0	(15,239)	0	0	0	0	0	27,273	03/20/2043	1FE
38378V-L3-7	GNMA_13-116		06/16/2018	INTEREST ONLY PAYMENT		0	0	81,036	3,904	0	(3,904)	0	(3,904)	0	0	0	0	0	7,419	08/16/2043	1FE
38378V-LC-7	GNMA_13-104		06/30/2018	VARIOUS		0	0	148,543	6,319	0	(6,319)	0	(6,319)	0	0	0	0	0	13,601	07/16/2043	1FE
38378V-W5-0	GNMA_13-117		06/20/2018	MBS PAYDOWN		266,484	266,484	357,088	270,514	0	(4,030)	0	(4,030)	0	266,484	0	0	0	13,168	06/20/2039	1FE
38378W-CC-5	GNMA_13-122		06/20/2018	MBS PAYDOWN		341,258	341,258	404,155	281,822	0	(10,408)	0	(10,408)	0	341,258	0	0	0	10,372	05/20/2039	1FE
38378W-HG-1	GNMA_13-114		06/16/2018	MBS PAYDOWN		66,399	66,399	109,940	68,699	0	(2,299)	0	(2,299)	0	66,399	0	0	0	6,724	08/16/2043	1FE
38378W-JU-8	GNMA_13-114		06/20/2018	MBS PAYDOWN		45,428	45,428	65,423	47,292	0	(1,864)	0	(1,864)	0	45,428	0	0	0	3,578	08/20/2043	1FE
38378W-N5-8	GNMA_13-131		06/15/2018	INTEREST ONLY PAYMENT		0	0	119,111	6,088	0	(6,085)	0	(6,085)	0	0	0	0	0	11,825	09/16/2043	1FE
38378Y-CK-3	GNMA_13-172		06/16/2018	INTEREST ONLY PAYMENT		0	0	162,856	9,085	0	(9,085)	0	(9,085)	0	0	0	0	0	15,578	10/16/2043	1FE
38378Y-ZV-4	GNMA_14-3		06/16/2018	INTEREST ONLY PAYMENT		0	0	116,583	7,845	0	(7,845)	0	(7,845)	0	0	0	0	0	12,126	01/16/2044	1FE
38379A-E5-5	GNMA_14-43		06/01/2018	INTEREST ONLY PAYMENT		0	0	211,419	11,235	0	(11,235)	0	(11,235)	0	0	0	0	0	24,739	03/20/2044	1FE
38379A-WZ-9	GNMA_14-36		06/16/2018	INTEREST ONLY PAYMENT		0	0	207,827	15,133	0	(15,133)	0	(15,133)	0	0	0	0	0	27,432	03/16/2044	1FE
38379A-X9-6	GNMA_14-41		06/30/2018	VARIOUS		0	0	28,484	0	0	0	0	0	0	0	0	0	0	718	03/16/2044	1FE
38379A-XF-2	GNMA_14-36		06/20/2018	INTEREST ONLY PAYMENT		0	0	73,750	5,748	0	(5,748)	0	(5,748)	0	0	0	0	0	8,913	03/20/2044	1FE
38379B-3W-6	GNMA_14-79		06/01/2018	INTEREST ONLY PAYMENT		0	0	220,689	11,665	0	(11,665)	0	(11,665)	0	0	0	0	0	22,387	05/16/2044	1FE
38379B-5X-2	GNMA_14-66		06/30/2018	VARIOUS		0	0	105,686	3,430	0	(3,430)	0	(3,430)	0	0	0	0	0	8,218	05/16/2044	1FE
38379B-GA-0	GNMA_14-55		06/30/2018	VARIOUS		0	0	208,348	11,350	0	(11,350)	0	(11,350)	0	0	0	0	0	19,437	04/16/2044	1FE
38379B-L4-8	GNMA_14-80		06/01/2018	INTEREST ONLY PAYMENT		0	0	186,476	10,555	0	(10,555)	0	(10,555)	0	0	0	0	0	18,286	05/20/2044	1FE
38379C-Y4-2	GNMA_14-96		06/16/2018	INTEREST ONLY PAYMENT		0	0	236,682	18,031	0	(18,031)	0	(18,031)	0	0	0	0	0	25,546	07/16/2044	1FE
38379D-CX-0	GNMA_14-99		06/20/2018	INTEREST ONLY PAYMENT		0	0	109,219	5,194	0	(5,194)	0	(5,194)	0	0	0	0	0	8,762	06/20/2044	1FE
38379D-HW-7	GNMA_14-108		06/20/2018	INTEREST ONLY PAYMENT		0	0	74,135	4,040	0	(4,040)	0	(4,040)	0	0	0	0	0	6,400	07/20/2044	1FE
38379H-ZA-6	GNMA_14-185		06/01/2018	INTEREST ONLY PAYMENT		0	0	45,522	2,732	0	(2,732)	0	(2,732)	0	0	0	0	0	4,948	12/20/2044	1FE
38379H-ZE-8	GNMA_14-185		06/01/2018	INTEREST ONLY PAYMENT		0	0	83,102	4,462	0	(4,462)	0	(4,462)	0	0	0	0	0	8,266	12/16/2044	1FE
38379M-6W-9	GNMA_15-132		06/20/2018	INTEREST ONLY PAYMENT		0	0	413,236	0	0	(13,459)	0	(13,459)	0	0	0	0	0	25,772	09/20/2045	1FE
38379R-HB-2	GNMA_16-36		06/01/2018	INTEREST ONLY PAYMENT		0	0	29,360	936	0	(936)	0	(936)	0	0	0	0	0	1,431	08/16/2057	1FE
38379U-FV-3	GNMA_16-24		06/01/2018	INTEREST ONLY PAYMENT		0	0	23,855	877	0	(877)	0	(877)	0	0	0	0	0	1,248	09/16/2057	1FE
38379V-AB-0	GNMA_16-16		06/16/2018	INTEREST ONLY PAYMENT		0	0	233,869	16,708	0	(16,708)	0	(16,708)	0	0	0	0	0	27,095	02/16/2046	1FE
38379V-EC-4	GNMA_16-20		06/20/2018	INTEREST ONLY PAYMENT		0	0	102,508	5,609	0	(5,609)	0	(5,609)	0	0	0	0	0	8,466	02/20/2046	1FE
38379W-FS-6	GNMA_16-49		06/30/2018	VARIOUS		0	0	30,090	0	0	0	0	0	0	0	0	0	0	886	04/20/2046	1FE
3837H4-NZ-4	GNMA_00-9 SH		06/30/2018	VARIOUS		0	0	7,832	204	0	(204)	0	(204)	0	0	0	0	0	1,817	02/16/2030	1FE
38380G-NE-0	GNMA_17-118		06/30/2018	VARIOUS		0	0	48,133	0	0	0	0	0	0	0	0	0	0	1,069	08/20/2047	1FE
38380U-AV-5	GNMA_17-182		06/20/2018	INTEREST ONLY PAYMENT		0	0	209,566	0	0	(2,484)	0	(2,484)	0	0	0	0	0	9,394	12/20/2047	1FE
61911C-AB-9	MECA_07-FF2 R 144A		06/30/2018	VARIOUS		0	0	93,548	0	0	0	0	0	0	0	0	0	0	1,663	02/25/2042	1Z
61911G-AC-8	MECA_07-FF3 X 144A		06/30/2018	VARIOUS		0	0	1,607	0	0	0	0	0	0	0	0	0	0	0	05/25/2042	1Z
911760-CM-6	VENDE_93-2 IO		06/01/2018	INTEREST ONLY PAYMENT		0	0	412	0	0	(22)	0	(22)	0	0	0	0	0	15	06/15/2023	1FE
911760-LJ-3	VENDE_98-1 2IO		06/01/2018	INTEREST ONLY PAYMENT		0	0	5,698	0	0	0	0	0	0	0	0	0	0	267	03/15/2028	1FE
911760-LZ-7	VENDE_98-3 IO		06/30/2018	VARIOUS		0	0	172	0	0	0	0	0	0	0	0	0	0	7	03/15/2029	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						190,777,758	190,165,462	251,175,060	202,004,639	0	(4,142,305)	268	(4,142,573)	0	198,505,454	0	(7,727,697)	(7,727,697)	9,147,611	XXX	XXX
00075W-AP-4	ABFC_06-HE1		06/25/2018	MBS PAYDOWN		139,302	139,302	92,462	138,301	0	1,001	0	1,001	0	139,302	0	0	0	955	01/25/2037	1FM
00206R-AM-4	AT&T INC		05/15/2018	MATURITY		4,000,000	4,000,000	3,996,640	3,999,840	0	160	0	160	0	4,000,000	0	0	0	112,000	05/15/2018	2FE
002824-BL-3	ABBOTT LABORATORIES		05/29/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,974,024	2,000,000	1,963,820	1,978,413	0	1,245	0	1,245	0	1,979,658	0	(5,634)	(5,634)	40,444	04/15/2023	2FE
007036-QE-9	ARMT_05-8 2A21		06/01/2018	MBS PAYDOWN		107,673	107,685	105,801	106,045	0	1,628	0	1,628	0	107,673	0	0	0	1,514	11/25/2035	1FM
01126#-AA-1	ALAMO 6 LLC		03/31/2018	SINKING FUND REDEMPTION		42,553	42,553	42,553	42,553	0	0	0	0	0	42,553	0	0	0	887	03/31/2042	2Z
02134#-AA-9	ALTA WIND VII LLC		05/15/2018	SINKING FUND REDEMPTION		158,358	158,358	158,358	158,358	0	0	0	0	0	158,358	0	0	0	3,143	12/31/2035	2FE
02147F-AQ-9	CWALT_06-18CB A6		06/25/2018	MBS PAYDOWN		52,033	60,848	58,737	50,585	0	1,448	0	1,448	0	52,033	0	0	0	5,402	07/25/2036	1FM
02147P-AZ-7	CWALT_06-29T1 2A16		06/25/2018	MBS PAYDOWN		2,969	2,950	2,033	0	0	936	0	936	0	2,969	0	0	0	6	10/25/2036	1FM
02147R-AF-7	CWALT_06-23CB 1A6		06/01/2018	MBS PAYDOWN		9,898	13,763	11,400	9,811	0	87	0	87	0	9,898	0	0	0	348	08/25/2036	1FM
02147R-AT-7	CWALT_06-23CB 2A6		06/25/2018	MBS PAYDOWN		11,924	14,984	15,134	12,070	0	(146)	0	(146)	0	11,924	0	0	0	1,483	08/25/2036	1FM
02147W-AN-9	CWALT_06-26CB A13		06/25/2018	INTEREST ONLY PAYMENT		0	0	13,970	551	0	(551)	0	(551)	0	0	0	0	0	7,717	09/25/2036	6FE
02151B-AR-9	CWALT_07-22 2A1		06/25/2018	MBS PAYDOWN		24,194	44,696	17,055	0	0	206	0	206	0	24,194	0	0	0	115	09/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02151E-AC-6	CWALT_07-23CB A3		06/25/2018	MBS PAYDOWN		28,247	35,800	23,462	0	0	57	0	57	0	28,247	0	0	0	107	09/25/2037	2FM
02151E-AR-3	CWALT_07-23CB A7		06/25/2018	MBS PAYDOWN		55,864	70,445	51,205	12,720	0	344	0	344	0	55,864	0	0	0	301	09/25/2037	1FM
02151E-AS-1	CWALT_07-23CB A8		06/25/2018	MBS PAYDOWN		3,244	4,022	3,695	3,113	0	131	0	131	0	3,244	0	0	0	368	09/25/2037	1FM
02151F-AG-4	CWALT_07-21CB 2A1		06/25/2018	MBS PAYDOWN		45,987	46,051	31,541	0	0	(96)	0	(96)	0	45,987	0	0	0	138	09/25/2037	3FM
02151G-AA-5	CWALT_07-24 A1		06/25/2018	MBS PAYDOWN		470	4,015	1,366	0	0	4	0	4	0	470	0	0	0	9	10/25/2037	1FM
02151G-AD-9	CWA_07-24 A4		06/25/2018	MBS PAYDOWN		470	4,015	1,409	0	0	3	0	3	0	470	0	0	0	10	10/25/2037	1FM
02209S-AT-0	ALTRIA GROUP INC.		04/25/2018	MORGAN STANLEY & CO. INC.		99,432	100,000	99,385	99,717	0	44	0	44	0	99,761	0	(329)	(329)	2,064	01/14/2020	1FE
023135-AL-0	AMAZONCOM INC		04/25/2018	GOLDMAN SACHS & CO		99,846	100,000	100,959	100,417	0	(71)	0	(71)	0	100,345	0	(499)	(499)	1,026	12/05/2019	2FE
023135-AM-8	AMAZON.COM INC		05/29/2018	MORGAN STANLEY & CO. INC.		1,012,314	1,000,000	996,280	997,807	0	175	0	175	0	997,982	0	14,332	14,332	15,950	12/05/2021	1FE
02660T-EL-3	AHM_05-2 1A2		06/25/2018	MBS PAYDOWN		7,151	7,151	7,151	6,873	0	278	0	278	0	7,151	0	0	0	76	09/25/2045	1FM
03040#-AH-5	RWE AG PRVT		05/15/2018	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,500	05/15/2018	1
03072S-LU-7	AMSI_03-11 AF6		06/01/2018	MBS PAYDOWN		39,573	39,573	39,570	39,416	0	157	0	157	0	39,573	0	0	0	909	12/25/2033	1FM
031162-AX-8	AMGEN INC		06/01/2018	MATURITY		3,000,000	3,000,000	2,994,840	2,999,721	0	279	0	279	0	3,000,000	0	0	0	92,250	06/01/2018	2FE
032654-AH-8	ANALOG DEVICES INC		05/29/2018	VARIOUS		4,809,070	5,000,000	4,740,020	4,843,524	0	8,798	0	8,798	0	4,852,322	0	(43,252)	(43,252)	71,076	06/01/2023	2FE
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC		06/30/2018	SINKING FUND REDEMPTION		267,956	267,956	267,956	267,956	0	0	0	0	0	267,956	0	0	0	4,368	12/31/2024	2FE
042856-AA-2	ARRW_18-1		06/01/2018	MBS PAYDOWN		164,267	164,267	164,264	0	0	(5)	0	(5)	0	164,267	0	0	0	515	04/25/2048	1FE
04542B-AQ-5	ABFC_02-SB1 A11		06/25/2018	MBS PAYDOWN		18,335	18,335	18,335	18,335	0	0	0	0	0	18,335	0	0	0	270	12/25/2030	1FM
053015-AD-5	AUTOMATIC DATA PROCESSING INC		04/25/2018	MARKET AXESS		494,115	500,000	499,555	499,753	0	29	0	29	0	499,782	0	(5,667)	(5,667)	6,938	09/15/2020	1FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		06/30/2018	SINKING FUND REDEMPTION		76,050	76,050	76,050	76,050	0	0	0	0	0	76,050	0	0	0	1,283	06/30/2035	4FE
05526D-AW-5	BAT CAPITAL CORP		04/05/2018	MIZUHO SECURITIES USA INC		2,019,540	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	19,540	19,540	19,740	08/15/2022	2FE
05565E-F#-7	BMW US CAPITAL LLC		05/28/2018	PRIVATE DIRECT		9,953,100	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(46,900)	(46,900)	179,708	02/13/2019	1
05577@-AR-1	UNION PACIFIC CORP		05/03/2018	SINKING FUND REDEMPTION		170,557	170,557	170,557	170,557	0	0	0	0	0	170,557	0	0	0	3,351	05/03/2026	1
058927-AB-0	BAFC_06-A 1A2		06/01/2018	MBS PAYDOWN		3,667	3,817	2,645	0	0	3	0	3	0	3,667	0	0	0	15	02/20/2036	1FM
05946X-AN-3	BAFC_00-1 1AIO		06/01/2018	INTEREST ONLY PAYMENT		0	0	113	0	0	(2)	0	(2)	0	0	0	0	0	1	11/20/2032	1Z
05946X-R2-1	BAFC_05-7 1A2		06/25/2018	MBS PAYDOWN		8,926	8,926	8,151	8,493	0	433	0	433	0	8,926	0	0	0	487	11/25/2035	1FM
05946X-R3-9	BAFC_05-7 1A3		06/01/2018	MBS PAYDOWN		1,687	1,687	1,579	1,699	0	(12)	0	(12)	0	1,687	0	0	0	39	11/25/2035	1FM
05948K-4P-1	BOAA_06-3 4CB1		06/01/2018	MBS PAYDOWN		47,025	48,898	49,600	44,334	0	2,690	0	2,690	0	47,025	0	0	0	1,411	04/25/2036	1FM
05948K-A4-1	BOAA_05-5 1CB2		06/25/2018	MBS PAYDOWN		3,793	4,619	4,754	3,738	0	54	0	54	0	3,793	0	0	0	286	06/25/2035	1FM
05948K-K4-0	BOAA_05-8 1CB2		06/25/2018	MBS PAYDOWN		69,309	73,954	75,335	69,111	0	198	0	198	0	69,309	0	0	0	4,328	09/25/2035	1FM
05948K-N7-0	BOAA_05-9 2CB1		06/01/2018	MBS PAYDOWN		37,099	36,072	33,436	37,061	0	38	0	38	0	37,099	0	0	0	828	10/25/2035	1FM
05948K-ZA-0	BOAA_05-4 CB1		06/25/2018	MBS PAYDOWN		28,835	31,099	27,170	15,632	0	174	0	174	0	28,835	0	0	0	201	05/25/2035	1FM
05948K-ZB-8	BOAA_05-4 CB2		06/25/2018	MBS PAYDOWN		1,361	1,469	1,325	1,353	0	8	0	8	0	1,361	0	0	0	14	05/25/2035	1FM
059496-BV-0	BOAA_07-1 4A1		06/01/2018	MBS PAYDOWN		10,819	12,389	11,493	0	0	(2)	0	(2)	0	10,819	0	0	0	74	04/25/2037	1FM
05949A-ZG-8	BOAMS_04-L 4A1		06/01/2018	MBS PAYDOWN		73,522	73,522	71,962	73,170	0	352	0	352	0	73,522	0	0	0	1,345	01/25/2035	1FM
05949C-CE-4	BOAMS_05-F 4A1		06/01/2018	MBS PAYDOWN		29,052	29,052	29,273	28,935	0	117	0	117	0	29,052	0	0	0	469	07/25/2035	1FM
05949C-EK-8	BOAMS_05-G 3A2		06/01/2018	MBS PAYDOWN		32,180	32,180	31,832	30,886	0	1,294	0	1,294	0	32,180	0	0	0	586	08/25/2035	1FM
05949C-GD-2	BOAMS_05-H 4A1		06/01/2018	MBS PAYDOWN		2,144	2,144	2,128	2,134	0	9	0	9	0	2,144	0	0	0	34	09/25/2035	1FM
05950A-AU-0	BOAA_06-4 4CB1		06/01/2018	MBS PAYDOWN		31,232	31,906	32,817	0	0	(69)	0	(69)	0	31,232	0	0	0	336	05/25/2046	3FM
05950F-AC-9	BAFC_06-4 A3		06/25/2018	MBS PAYDOWN		704	971	827	616	0	89	0	89	0	704	0	0	0	9	07/25/2036	1FM
05951G-BE-1	BAFC_07-2		06/25/2018	MBS PAYDOWN		39,224	58,362	48,500	38,855	0	369	0	369	0	39,224	0	0	0	598	03/25/2037	1FM
05951G-BG-6	BAFC_07-2		06/25/2018	MBS PAYDOWN		24,510	36,469	30,307	23,456	821	234	0	1,055	0	24,510	0	0	0	374	03/25/2037	1FM
05951V-AV-1	BAFC_06-I 6A1		06/20/2018	MBS PAYDOWN		8,397	7,949	7,752	8,282	0	115	0	115	0	8,397	0	0	0	63	10/20/2046	1FM
059523-AX-8	BAFC_07-5 7A1		06/01/2018	MBS PAYDOWN		0	11,426	6,640	0	0	31	0	31	0	0	0	0	0	29	07/25/2047	1FM
05953Y-AH-4	BAFC_07-4 TA1B		06/01/2018	MBS PAYDOWN		8,259	9,746	9,040	8,229	0	29	0	29	0	8,259	0	0	0	202	05/25/2037	1FM
06050A-AA-1	BOAA_06-8 1A1		06/25/2018	INTEREST ONLY PAYMENT		0	0	5,041	231	0	(231)	0	(231)	0	0	0	0	0	2,909	11/25/2036	6FE
06051G-BM-0	BAFC_04-2 1CB1		06/01/2018	MBS PAYDOWN		55,494	55,494	56,131	55,516	0	(22)	0	(22)	0	55,494	0	0	0	1,382	09/20/2034	2FM
06051G-EX-3	BANK OF AMERICA CORP		04/25/2018	J.P. MORGAN SECURITIES, INC.		28,980	29,000	29,298	29,089	0	(27)	0	(27)	0	29,062	0	(81)	(81)	764	01/15/2019	1FE
06650A-AF-4	BANK_17-BNK8		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,634	49	0	(49)	0	(49)	0	0	0	0	0	89	11/15/2050	1FE
07378R-AB-5	BSABS_07-AC4 A2		06/25/2018	MBS PAYDOWN		144,355	82,335	82,078	141,848	0	2,506	0	2,506	0	144,355	0	0	0	3,762	02/25/2037	1FM
07378R-AQ-2	BSABS_07-AC4 A5		06/25/2018	VARIOUS		0	0	27,016	5,506	0	(5,506)	0	(5,506)	0	0	0	0	0	9,951	02/25/2037	5FE
07384M-YU-0	BSARM_03-7 4AM		06/01/2018	MBS PAYDOWN		98,682	98,682	98,744	98,682	0	0	0	0	0	98,682	0	0	0	1,543	10/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07384Y-NA-0	BSABS_03-A5 A5		06/01/2018	MBS PAYDOWN		8,565	8,565	8,469	8,556	0	9	0	9	0	8,565	0	0	0	184	10/25/2033	1FM
07386V-AB-6	BSABS_07-AC3 A2		06/25/2018	VARIOUS		0	0	33,750	9,118	0	(9,118)	0	(9,118)	0	0	0	0	0	29,016	04/25/2037	6FE
07387#-AA-2	BEAR SWAMP FINANCE LP		03/30/2018	VARIOUS		201,402	201,402	201,402	201,402	0	0	0	0	0	201,402	0	0	0	5,803	10/08/2025	2FE
073879-4H-8	BSABS_05-AC9 A4		06/25/2018	VARIOUS		15,726	15,726	15,254	15,575	0	151	0	151	0	15,726	0	0	0	421	12/25/2035	1FM
073879-B2-3	BSABS_05-AC5 2A2		06/25/2018	MBS PAYDOWN		3,530	3,530	3,605	3,453	0	77	0	77	0	3,530	0	0	0	192	08/25/2020	1FM
073879-T2-4	BSABS_05-AC7 A1		06/25/2018	MBS PAYDOWN		83,135	83,135	83,110	82,479	0	657	0	657	0	83,135	0	0	0	572	10/25/2035	1FM
073879-WQ-7	BSABS_05-AC3 2A1		06/01/2018	MBS PAYDOWN		18,881	20,957	21,087	18,682	0	199	0	199	0	18,881	0	0	0	404	06/25/2020	3FM
073879-Z2-7	BSABS_05-AC8 A1		06/25/2018	MBS PAYDOWN		52,245	66,627	40,168	30,128	0	629	0	629	0	52,245	0	0	0	417	11/25/2035	1FM
07387U-CE-9	BSABS_06-AC1 1A1		06/01/2018	MBS PAYDOWN		14,264	14,264	14,124	14,158	0	106	0	106	0	14,264	0	0	0	211	02/25/2036	1FM
07387U-GC-9	BSABS_06-AC2 1A2		06/25/2018	MBS PAYDOWN		35,657	35,657	32,840	27,064	0	2,346	0	2,346	0	35,657	0	0	0	1,229	03/25/2036	1FM
07388B-AF-9	BSABS_07-AC5 A6		06/25/2018	INTEREST ONLY PAYMENT		0	0	42,405	4,757	0	(4,757)	0	(4,757)	0	0	0	0	0	23,829	07/25/2037	6FE
07388W-AB-2	BSABS_06-AC4 A2		06/25/2018	MBS PAYDOWN		170,115	64,033	65,654	170,352	0	(237)	0	(237)	0	170,115	0	0	0	6,028	07/25/2036	1FM
073914-VS-9	BSMSI_97-4 B4		06/01/2018	MBS PAYDOWN		1	1	1	0	0	0	0	0	0	1	0	0	0	0	10/25/2025	1FM
073914-VY-6	BSMSI_97-6 X		06/01/2018	INTEREST ONLY PAYMENT		0	0	465	0	0	(24)	0	(24)	0	0	0	0	0	20	03/25/2031	1FE
07401N-AP-4	BSMF_06-AR5		06/25/2018	MBS PAYDOWN		165,722	165,722	156,297	164,363	0	1,359	0	1,359	0	165,722	0	0	0	1,275	01/25/2037	1FM
110122-AW-8	BRISTOL-MYERS SQUIBB CO		06/13/2018	TD SECURITIES USA		1,988,620	2,000,000	1,978,260	1,986,449	0	965	0	965	0	1,987,415	0	1,205	1,205	40,444	11/01/2023	1FE
110122-AX-6	BRISTOL-MYERS SQUIBB CO		05/29/2018	RBC CAPITAL MARKETS		13,731,900	13,000,000	12,431,380	12,469,099	0	3,453	0	3,453	0	12,472,552	0	1,259,348	1,259,348	435,500	03/01/2044	1FE
12433Q-AA-2	BX_17-CQHP		06/15/2018	BANK OF AMERICA SECURITIES LLC		750,469	750,000	750,000	750,000	0	0	0	0	0	750,000	0	469	469	9,915	11/15/2034	1FE
12527G-AB-9	CF INDUSTRIES INC		05/29/2018	TRANSFER OUT		15,956	15,000	18,225	16,025	0	(140)	0	(140)	0	15,884	0	72	72	618	05/01/2020	3FE
12527G-AG-8	CF INDUSTRIES INC		05/15/2018	BANK OF AMERICA SECURITIES LLC		2,205,990	2,250,000	2,246,693	2,247,391	0	237	0	237	0	2,247,627	0	(41,637)	(41,637)	35,275	12/01/2021	2FE
12554C-BA-5	CIM_18-J1		06/01/2018	INTEREST ONLY PAYMENT		0	0	47,737	0	0	(1,818)	0	(1,818)	0	0	0	0	0	580	03/25/2048	1Z
12566X-AL-2	CMALT_07-A7 2A2		06/25/2018	MBS PAYDOWN		42,354	57,769	55,783	41,316	0	1,038	0	1,038	0	42,354	0	0	0	6,733	07/25/2037	1FM
12572Q-AG-0	CME GROUP INC		06/14/2018	TD SECURITIES USA		3,835,756	3,975,000	3,967,487	3,969,385	0	326	0	326	0	3,969,711	0	(133,956)	(133,956)	90,431	03/15/2025	1FE
12593P-AV-4	COMM_15-CR23		04/19/2018	MORGAN STANLEY & CO. INC.		4,977,344	5,000,000	5,049,865	5,038,352	0	(1,649)	0	(1,649)	0	5,036,703	0	(59,359)	(59,359)	69,126	08/10/2048	1FM
12595F-AG-7	CSAIL_17-CX9		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,227	145	0	(145)	0	(145)	0	0	0	0	0	235	09/15/2050	1FE
12625K-AM-7	COMM_13-CR8		06/12/2018	BANK OF AMERICA SECURITIES LLC		1,397,102	1,400,000	1,444,570	1,441,610	0	(3,251)	0	(3,251)	0	1,438,359	0	(41,258)	(41,258)	30,011	06/10/2046	1FM
12626B-AQ-7	COMM_13-CR10		06/13/2018	MORGAN STANLEY & CO. INC.		4,499,334	4,331,000	4,673,420	4,642,715	0	(22,602)	0	(22,602)	0	4,620,112	0	(120,779)	(120,779)	113,193	08/10/2046	1FM
12637H-AL-2	CSMC_06-4 1A11		06/01/2018	MBS PAYDOWN		9,973	10,016	8,700	0	0	1,273	0	1,273	0	9,973	0	0	0	50	05/25/2036	2FM
12648H-AK-1	CSMC_14-IVR2		06/01/2018	MBS PAYDOWN		343,704	343,704	356,055	344,184	0	(481)	0	(481)	0	343,704	0	0	0	5,397	04/25/2044	1FM
12656*-AF-9	CSLB HOLDINGS INC		05/28/2018	PRIVATE DIRECT		6,421,740	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(78,260)	(78,260)	112,295	03/26/2020	1
12666T-AC-0	CWL_06-11 1AF3		06/01/2018	MBS PAYDOWN		261,392	261,392	173,663	345,954	0	(84,562)	0	(84,562)	0	261,392	0	0	0	126,801	09/25/2046	1FM
126671-R4-0	CWL_03-5 MF1		06/01/2018	MBS PAYDOWN		36,167	36,167	36,166	36,169	0	(3)	0	(3)	0	36,167	0	0	0	744	01/25/2034	1FM
12667F-S7-1	CWALT_04-J12 X		06/30/2018	VARIOUS		0	0	2,744	0	0	0	0	0	0	0	0	0	0	82	01/25/2035	3Z
12667F-T8-8	CWALT_05-J1 2A1		06/01/2018	MBS PAYDOWN		62,698	62,698	63,678	62,693	0	5	0	5	0	62,698	0	0	0	1,228	02/25/2025	1FM
12667G-GA-5	CWALT_05-19CB A2		06/25/2018	MBS PAYDOWN		44,817	44,817	45,426	44,444	0	373	0	373	0	44,817	0	0	0	2,369	06/25/2035	1FM
12667G-LD-3	CWALT_05-23CB A3		06/25/2018	MBS PAYDOWN		6,533	6,533	6,794	6,466	0	67	0	67	0	6,533	0	0	0	420	07/25/2035	1FM
12667G-TM-5	CWALT_05-26CB A1		06/25/2018	MBS PAYDOWN		12,648	15,402	12,745	12,560	0	88	0	88	0	12,648	0	0	0	152	07/25/2035	1FM
12667G-YX-5	CWALT_05-31		06/25/2018	MBS PAYDOWN		68,748	68,748	64,709	68,088	0	660	0	660	0	68,748	0	0	0	546	08/25/2035	1FM
12668A-KU-8	CWALT_05-53T2 2A6		06/25/2018	MBS PAYDOWN		25,632	36,815	22,364	0	0	147	0	147	0	25,632	0	0	0	108	11/25/2035	1FM
12668A-NB-7	CWALT_05-55CB 2A4		06/25/2018	MBS PAYDOWN		31,819	36,033	36,371	31,728	0	90	0	90	0	31,819	0	0	0	2,168	11/25/2035	1FM
12668B-SN-4	CWALT_06-6CB 2A8		06/25/2018	INTEREST ONLY PAYMENT		0	0	222	0	0	0	0	0	0	0	0	0	0	2,175	05/25/2036	6FE
12668B-WF-6	CWALT_06-11CB 3A1		06/01/2018	MBS PAYDOWN		27,186	42,372	42,869	27,250	0	(64)	0	(64)	0	27,186	0	0	0	1,146	05/25/2036	1FM
12668B-XG-3	CWALT_06-12CB A11		06/25/2018	MBS PAYDOWN		16,048	20,042	20,192	15,999	0	49	0	49	0	16,048	0	0	0	1,916	05/25/2036	1FM
126694-CF-3	CWHL_05-21 A3		06/01/2018	MBS PAYDOWN		12,849	290,215	40,036	24,467	0	(11,618)	0	(11,618)	0	12,849	0	0	0	5,421	10/25/2035	1FM
12669E-EH-5	CWHL_03-15 1A2		06/25/2018	VARIOUS		42,103	42,125	43,810	38,955	0	3,148	0	3,148	0	42,103	0	0	0	1,786	06/25/2018	1FM
12669F-AU-7	CWHL_03-56		06/01/2018	MBS PAYDOWN		45,548	45,548	45,321	45,327	0	221	0	221	0	45,548	0	0	0	774	12/25/2033	1FM
12669F-QA-4	CWHL_04-3 A26		06/01/2018	MBS PAYDOWN		34,466	34,466	35,273	34,504	0	(39)	0	(39)	0	34,466	0	0	0	931	04/25/2034	1FM
12669G-NP-2	CWHL_05-7 2A1		06/25/2018	MBS PAYDOWN		6,005	6,005	5,968	38	0	38	0	38	0	6,005	0	0	0	66	03/25/2035	1FM
12669G-U4-1	CWHL_05-J2 2A3		06/25/2018	MBS PAYDOWN		169,448	169,448	154,192	162,084	0	7,365	0	7,365	0	169,448	0	0	0	7,875	08/25/2035	1FM
14916R-AF-1	CATHOLIC HEALTH INITIATIVES		05/24/2018	VARIOUS		5,811,305	5,720,000	6,226,613	6,125,289	0	(22,487)	0	(22,487)	0	6,102,802	0	(291,497)	(291,497)	180,175	08/01/2023	2FE
14986D-AH-3	CD_06-CD3 AM AM		06/01/2018	MBS PAYDOWN		2,659,269	2,659,269	2,582,224	2,656,749	0	2,521	0	2,521	0	2,659,269	0	0	0	69,065	10/15/2048	1FM
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		06/30/2018	SINKING FUND REDEMPTION		96,406	96,406	96,406	96,406	0	0	0	0	0	96,406	0	0	0	3,396	06/30/2042	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
152314-LS-7	CXHE_04-D MV3		06/25/2018	MBS PAYDOWN		2,194	2,194	2,194	1,986	208	0	0	208	0	2,194	0	0	0	34	09/25/2034	2FM
16165T-AB-9	CFLX_05-1 1A2		06/01/2018	MBS PAYDOWN		7,609	13,576	13,812	7,642	0	(33)	0	(33)	0	7,609	0	0	0	312	02/25/2035	1FM
166764-AH-3	CHEVRON CORP		04/19/2018	WACHOVIA CAPITAL MARKETS LLC		2,988,150	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(11,850)	(11,850)	31,644	06/24/2023	1FE
166764-BP-4	CHEVRON CORP		04/11/2018	SOCIETE GENERALE		1,979,200	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(20,800)	(20,800)	24,334	03/03/2020	1FE
16725*-AA-8	CHICAGO BRIDGE & IRON CO (DELAWARE		05/10/2018	VARIOUS		6,337,000	6,337,000	6,337,000	6,337,000	0	0	0	0	0	6,337,000	0	0	0	325,643	08/31/2018	2Z
16725*-AB-6	CHICAGO BRIDGE & IRON CO (DELAWARE		05/10/2018	CORPORATE ACTION		6,406,945	6,338,000	6,338,000	6,338,000	0	68,945	0	68,945	0	6,406,945	0	0	0	285,529	12/27/2019	2FE
17275R-AF-9	CISCO SYSTEMS INC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		121,148	100,000	114,316	113,462	0	(121)	0	(121)	0	113,341	0	7,807	7,807	4,797	01/15/2040	1FE
172967-ES-6	CITIGROUP INC		05/15/2018	MATURITY		3,000,000	3,000,000	2,989,350	2,999,480	0	520	0	520	0	3,000,000	0	0	0	91,875	05/15/2018	2FE
172967-LP-4	CITIGROUP INC		04/17/2018	SUSQUEHANNA FINANCIAL GROUP		2,180,003	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	(69,998)	(69,998)	60,751	07/24/2028	2FE
17307G-AU-2	CMLTI_03-UP3 A2		06/01/2018	MBS PAYDOWN		10,315	10,315	10,911	10,369	0	(54)	0	(54)	0	10,315	0	0	0	307	09/25/2033	1FM
17307G-E8-7	CMLTI_05-8 1A4A		06/01/2018	MBS PAYDOWN		146,303	147,568	108,432	143,766	0	2,537	0	2,537	0	146,303	0	0	0	1,904	10/25/2035	1FM
17307G-ZK-7	CMLTI_05-5 3A4A		06/01/2018	MBS PAYDOWN		212,629	186,011	177,974	208,037	0	4,592	0	4,592	0	212,629	0	0	0	3,143	10/25/2035	1FM
17321R-AJ-5	CGCMT_13-GC17		06/08/2018	J.P. MORGAN SECURITIES, INC.		3,109,484	2,950,000	3,246,613	3,223,294	0	(19,393)	0	(19,393)	0	3,203,901	0	(94,417)	(94,417)	79,744	11/10/2046	1FM
17322V-AT-3	CGCMT_14-GC23		05/24/2018	CITIGROUP GLOBAL MARKETS INC		4,538,866	4,507,000	4,642,018	4,599,239	0	(5,570)	0	(5,570)	0	4,593,669	0	(54,804)	(54,804)	80,715	07/10/2047	1FM
17323M-AD-7	CMLTI_15-A		06/01/2018	MBS PAYDOWN		17,921	17,921	18,661	0	0	(24)	0	(24)	0	17,921	0	0	0	202	06/25/2058	1FM
17325H-BU-7	CGCMT_17-P7		06/01/2018	INTEREST ONLY PAYMENT		0	0	4,665	154	0	(154)	0	(154)	0	0	0	0	0	267	04/15/2050	1FE
17326C-BE-3	CGCMT_17-B1		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,224	107	0	(107)	0	(107)	0	0	0	0	0	189	08/15/2050	1FE
17326D-AJ-1	CGCMT_17-P8		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,715	52	0	(52)	0	(52)	0	0	0	0	0	97	09/15/2050	1FE
17326F-AF-4	CGCMT_17-C4		06/01/2018	INTEREST ONLY PAYMENT		0	0	3,396	112	0	(112)	0	(112)	0	0	0	0	0	204	10/12/2050	1FE
18976G-AL-0	CMALT_07-A6 IA11		06/01/2018	MBS PAYDOWN		2,626	3,460	3,169	0	0	(542)	0	(542)	0	2,626	0	0	0	17	06/25/2037	3FM
190749-AG-6	CWCI_06-C1 IO		06/01/2018	INTEREST ONLY PAYMENT		0	0	125	0	0	(4)	0	(4)	0	0	0	0	0	23	08/15/2048	1Z
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED		05/24/2018	ROBERT W. BAIRD & CO., INC.		6,836,130	7,000,000	6,998,250	6,998,565	0	65	0	65	0	6,998,630	0	(162,500)	(162,500)	135,956	11/25/2025	2FE
193046-AA-7	COLD_17-ICE3		06/06/2018	J.P. MORGAN SECURITIES, INC.		1,003,555	1,000,000	1,003,125	1,003,591	0	34	0	34	0	1,003,625	0	(70)	(70)	13,102	04/15/2036	1FM
193046-AC-3	COLD_17-ICE3		06/14/2018	J.P. MORGAN SECURITIES, INC.		2,007,500	2,000,000	2,008,750	2,009,227	0	(629)	0	(629)	0	2,008,598	0	(1,098)	(1,098)	30,396	04/15/2036	1FM
19416Q-EB-2	COLGATE-PALMOLIVE CO		05/01/2018	MATURITY		3,500,000	3,500,000	3,483,305	3,498,861	0	1,139	0	1,139	0	3,500,000	0	0	0	15,750	05/01/2018	1FE
19687T-AC-0	COLT_17-1		06/01/2018	MBS PAYDOWN		192,473	192,473	192,470	192,442	0	31	0	31	0	192,473	0	0	0	2,437	05/27/2047	1FE
20268K-AA-8	CBSLT_17-BGS		04/26/2018	VARIOUS		3,546,637	3,622,192	3,621,433	3,620,293	0	92,924	0	92,924	0	3,713,217	0	(166,580)	(166,580)	33,672	09/25/2042	1FE
20826F-AD-8	CONOCOPHILLIPS CO		06/11/2018	CORPORATE ACTION		5,512,265	5,500,000	5,489,170	5,491,971	0	465	0	465	0	5,492,436	0	19,829	19,829	105,432	11/15/2024	1FE
210518-CT-1	CONSUMERS ENERGY CO		05/22/2018	DEUTSCHE BANK SECURITIES, INC.		4,900,150	5,000,000	4,999,550	4,999,797	0	17	0	17	0	4,999,815	0	(99,665)	(99,665)	74,813	05/15/2022	1FE
21870K-AJ-7	CORE_15-WEST		06/08/2018	BANK OF AMERICA SECURITIES LLC		4,789,941	4,900,000	4,971,777	4,969,276	0	(4,296)	0	(4,296)	0	4,964,980	0	(175,039)	(175,039)	90,834	02/10/2037	1FM
21870L-AN-6	CORE_15-CALW		06/08/2018	BANK OF AMERICA SECURITIES LLC		6,961,172	7,000,000	7,208,086	7,190,735	0	(20,145)	0	(20,145)	0	7,170,590	0	(209,418)	(209,418)	144,496	02/10/2034	1FM
21870P-AN-7	CORE_15-TEXW		06/08/2018	BANK OF AMERICA SECURITIES LLC		9,209,906	9,300,000	9,483,094	9,472,935	0	(18,449)	0	(18,449)	0	9,454,486	0	(244,580)	(244,580)	191,889	02/10/2034	1FM
22025Y-AM-2	CORRECTIONS CORP OF AMERICA		05/29/2018	BANK OF AMERICA SECURITIES LLC		2,648,306	2,645,000	2,700,700	2,664,166	0	(2,838)	0	(2,838)	0	2,661,328	0	(13,021)	(13,021)	72,131	04/01/2020	3FE
22540A-7C-6	CSFB_01-HE17 AIO		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,606	0	0	0	0	0	0	0	0	0	0	371	01/25/2032	3FE
22541Q-YG-1	CSFB_03-25		06/01/2018	MBS PAYDOWN		5,220	5,220	5,497	5,239	0	(19)	0	(19)	0	5,220	0	0	0	120	10/25/2033	3FM
225458-2J-6	CSFB_05-8 8A1		05/01/2018	MBS PAYDOWN		1,964	2,709	2,821	2,008	0	(44)	0	(44)	0	1,964	0	0	0	70	09/25/2035	1FM
22944B-AU-2	CSMC_07-5 3A1		06/25/2018	MBS PAYDOWN		11,065	11,065	7,136	6,571	0	14	0	14	0	11,065	0	0	0	74	08/25/2037	1FM
233046-AF-8	DNKN_17-1A		05/20/2018	MBS PAYDOWN		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	782	11/20/2047	2AM
23305J-AG-7	DBUBS_17-BRBK		06/08/2018	DEUTSCHE BANK SECURITIES, INC.		2,345,625	2,400,000	2,431,285	2,430,656	0	(1,680)	0	(1,680)	0	2,428,976	0	(83,351)	(83,351)	45,419	10/10/2034	1FM
23306N-AC-6	DBWF_15-LCM-A2		03/21/2018	BANK OF AMERICA SECURITIES LLC		0	0	0	4,662	0	0	0	0	0	0	0	0	0	297	06/10/2034	1FM
23321P-BC-1	DLJMA_92-5 A2		06/01/2018	MBS PAYDOWN		2,378	2,378	2,457	2,385	0	(7)	0	(7)	0	2,378	0	0	0	82	07/25/2022	1FM
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC		06/07/2018	MORGAN STANLEY & CO. INC.		7,330,275	7,500,000	7,491,675	7,493,224	0	713	0	713	0	7,493,938	0	(163,663)	(163,663)	198,906	01/06/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
235851-AQ-5	DANAHER CORPORATION		04/19/2018	KEYBANC CAPITAL MARKETS INC.		1,488,600	1,500,000	1,497,855	1,498,286	0	61	0	61	0	1,498,347	0	(9,747)	(9,747)	30,429	09/15/2025	1FE
244199-BE-4	DEERE & CO		04/25/2018	CITIGROUP GLOBAL MARKETS INC		971,570	1,000,000	997,460	998,791	0	83	0	83	0	998,874	0	(27,304)	(27,304)	10,039	06/08/2022	1FE
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON		05/14/2018	SINKING FUND REDEMPTION		317,162	317,162	317,162	317,162	0	0	0	0	0	317,162	0	0	0	6,058	11/14/2034	2FE
247361-ZK-7	DELTA AIR LINES INC		04/17/2018	BANK OF AMERICA SECURITIES LLC		1,987,700	2,000,000	1,994,540	1,995,946	0	537	0	537	0	1,996,483	0	(8,783)	(8,783)	34,500	03/13/2020	2FE
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM		05/29/2018	J.P. MORGAN SECURITIES, INC.		2,009,160	2,000,000	1,999,500	1,999,758	0	56	0	56	0	1,999,814	0	9,346	9,346	34,413	06/01/2019	2FE
25466A-AJ-0	DISCOVER BANK		05/29/2018	CITIGROUP GLOBAL MARKETS INC		4,653,640	5,000,000	4,994,550	4,995,219	0	161	0	161	0	4,995,380	0	(341,740)	(341,740)	144,708	07/27/2026	2FE
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC		04/05/2018	CREDIT SUISSE SECURITIES (USA) LLC		6,919,640	7,000,000	6,941,690	6,972,063	0	1,621	0	1,621	0	6,973,684	0	(54,044)	(54,044)	92,400	05/15/2022	2FE
25470D-AX-7	DISCOVERY COMMUNICATIONS LLC		04/10/2018	SOCIETE GENERALE		4,959,100	5,000,000	4,982,950	4,991,401	0	954	0	954	0	4,992,355	0	(33,255)	(33,255)	50,496	06/15/2020	2FE
25470D-BD-0	DISCOVERY COMMUNICATIONS LLC		06/12/2018	US BANCORP		1,748,250	1,800,000	1,796,580	1,797,356	0	139	0	139	0	1,797,495	0	(49,245)	(49,245)	37,153	06/15/2025	2FE
256746-AB-4	FAMILY TREE INC		05/04/2018	CORPORATE ACTION		782,348	750,000	785,625	771,500	0	10,848	0	10,848	0	782,348	0	0	0	29,229	03/01/2023	2FE
25746U-BE-8	DOMINION RESOURCES INC		06/15/2018	MATURITY		11,950,000	11,950,000	11,938,767	11,949,316	0	684	0	684	0	11,950,000	0	0	0	382,400	06/15/2018	2FE
25755T-AG-5	DPABS_17-1A		04/25/2018	MBS PAYDOWN		10,250	10,250	10,036	0	0	29	0	29	0	10,250	0	0	0	79	07/25/2047	2AM
25755T-AH-3	DPABS_17-1A		04/25/2018	MBS PAYDOWN		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	232	07/25/2047	2AM
260543-BV-4	DOW CHEMICAL CO		05/15/2018	MATURITY		3,000,000	3,000,000	2,986,590	2,999,359	0	641	0	641	0	3,000,000	0	0	0	85,500	05/15/2018	2FE
260543-CF-8	DOW CHEMICAL CO		05/29/2018	CITIGROUP GLOBAL MARKETS INC		102,340	100,000	104,940	103,027	0	(263)	0	(263)	0	102,764	0	(424)	(424)	2,223	11/15/2021	2FE
268571-AB-2	ELFI_18-A		06/25/2018	MBS PAYDOWN		67,031	67,031	67,023	0	0	153	0	153	0	67,031	0	0	0	400	08/25/2042	1FE
268648-AP-7	EMC CORP		06/01/2018	MATURITY		1,000,000	1,000,000	999,430	999,950	0	50	0	50	0	1,000,000	0	0	0	9,375	06/01/2018	3FE
26867L-AL-4	EMD FINANCE LLC		05/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		479,125	500,000	496,915	497,675	0	108	0	108	0	497,783	0	(18,658)	(18,658)	10,743	03/19/2025	2FE
278058-E#-5	EATON CORPORATION		05/28/2018	PRIVATE DIRECT		9,369,826	9,400,000	9,400,000	9,400,000	0	0	0	0	0	9,400,000	0	(30,174)	(30,174)	147,687	06/28/2021	2
28501*-AN-5	ELECTRIC TRANSMISSION TEXAS LLC		05/28/2018	PRIVATE DIRECT		6,085,848	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,100,000	0	(14,152)	(14,152)	154,025	07/25/2019	2
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS LLC		05/28/2018	PRIVATE DIRECT		1,787,598	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(12,402)	(12,402)	20,625	06/13/2019	2
291011-BF-0	EMERSON ELECTRIC CO		04/25/2018	MORGAN STANLEY & CO. INC.		1,966,160	2,000,000	1,998,800	1,999,262	0	58	0	58	0	1,999,320	0	(33,160)	(33,160)	21,292	12/01/2021	1FE
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		06/30/2018	SINKING FUND REDEMPTION		485,730	485,730	485,730	485,730	0	0	0	0	0	485,730	0	0	0	9,666	06/30/2040	1
29365P-AN-2	ENTERGY GULF STATES LOUISIANA LLC		05/01/2018	MATURITY		5,000,000	5,000,000	4,978,000	4,999,003	0	997	0	997	0	5,000,000	0	0	0	150,000	05/01/2018	1FE
294751-DF-6	EQABS_03-4 M1		06/01/2018	MBS PAYDOWN		48,125	48,125	48,125	48,135	0	(10)	0	(10)	0	48,125	0	0	0	878	10/25/2034	1FM
294751-DV-1	EQABS_04-1 M1		06/01/2018	MBS PAYDOWN		10,957	10,957	10,957	10,957	0	0	0	0	0	10,957	0	0	0	228	04/25/2034	1FM
30231G-AT-9	EXXON MOBIL CORP		04/25/2018	WACHOVIA CAPITAL MARKETS LLC		2,901,960	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(98,040)	(98,040)	59,846	03/01/2026	1FE
30247D-AE-1	FFML_06-FF13		06/25/2018	MBS PAYDOWN		150,188	150,188	113,674	148,734	0	1,454	0	1,454	0	150,188	0	0	0	1,254	10/25/2036	1FM
30291K-AQ-3	FREMF_13-K30		06/08/2018	MORGAN STANLEY & CO. INC.		2,354,906	2,400,000	2,408,531	2,408,333	0	(905)	0	(905)	0	2,407,429	0	(52,523)	(52,523)	45,741	06/25/2045	1FM
30711X-AF-1	CAS_14-C02		06/25/2018	BARCLAYS CAPITAL INC		3,182,695	3,000,000	2,522,813	2,645,586	0	40,423	0	40,423	0	2,686,009	0	496,686	496,686	66,308	05/25/2024	1
30711X-AH-7	CAS_14-C02		06/25/2018	MBS PAYDOWN		294,276	294,276	265,422	290,541	0	3,735	0	3,735	0	294,276	0	0	0	5,368	05/25/2024	1
30711X-AK-0	CAS_14-C03		06/25/2018	VARIOUS		22,226,335	20,822,528	18,803,712	19,099,890	0	424,566	0	424,566	0	19,867,095	0	2,359,240	2,359,240	486,678	07/25/2024	1
30711X-AM-6	CAS_14-C03		06/25/2018	MBS PAYDOWN		1,025,381	1,025,381	972,974	1,002,832	0	7,670	0	7,670	0	1,025,381	0	0	0	19,764	07/25/2024	1
30711X-AP-9	CAS_14-C04		06/25/2018	MBS PAYDOWN		161,383	161,383	155,684	150,459	0	298	0	298	0	161,383	0	0	0	4,196	11/25/2024	1
30711X-AT-1	CAS_2015_C01		06/25/2018	MBS PAYDOWN		1,001,365	1,001,365	1,012,389	988,591	0	4,360	0	4,360	0	1,001,365	0	0	0	24,672	02/25/2025	1
30711X-AX-2	CAS_2015-C02		06/25/2018	MBS PAYDOWN		1,245,610	1,245,610	1,273,922	1,239,543	0	6,067	0	6,067	0	1,245,610	0	0	0	29,726	05/25/2025	1
30711X-BB-9	CAS_15-C03		06/25/2018	MBS PAYDOWN		640,330	725,466	109,680	(1,025)	0	(1,025)	0	(1,025)	0	640,330	0	0	0	9,198	07/25/2025	1
30711X-BF-0	CAS_15-C04		06/25/2018	MBS PAYDOWN		895,766	895,766	1,013,474	856,254	0	(3,362)	0	(3,362)	0	895,766	0	0	0	26,860	04/25/2028	1
30711X-BH-6	CAS_15-C04		06/25/2018	MBS PAYDOWN		102,016	102,016	112,401	102,310	0	(294)	0	(294)	0	102,016	0	0	0	3,109	04/25/2028	1
30711X-JX-3	CAS_17-C03		05/29/2018	VARIOUS		16,726,127	15,733,000	16,738,895	0	0	21,902	0	21,902	0	16,760,797	0	(34,670)	(34,670)	285,881	10/25/2029	2
3137G0-AD-1	STACR_13-DN2		06/25/2018	MBS PAYDOWN		576,025	576,025	613,142	450,851	0	404	0	404	0	576,025	0	0	0	12,100	11/25/2023	1
3137G0-BK-4	STACR_14-DN3		06/25/2018	MBS PAYDOWN		384,371	384,371	385,563	382,654	0	1,717	0	1,717	0	384,371	0	0	0	9,288	08/25/2024	1
3137G0-CU-1	STACR_14-DN4		06/25/2018	MBS PAYDOWN		119,740	119,740	113,140	118,444	0	1,296	0	1,296	0	119,740	0	0	0	3,133	10/25/2024	1
3137G0-DF-3	STACR_14-HQ3		06/25/2018	MBS PAYDOWN		284,131	284,131	280,581	281,723	0	2,407	0	2,407	0	284,131	0	0	0	7,648	10/25/2024	1
3137G0-DW-6	STACR_15-DN1		06/25/2018	MBS PAYDOWN		235,827	235,827	251,874	236,476	0	(649)	0	(649)	0	235,827	0	0	0	5,810	01/25/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32051G-CR-4	FHASI_04-7 1APO		06/01/2018	MBS PAYDOWN		99	99	74	96	0	2	0	2	0	99	0	0	0	0	01/25/2035	1FM
32051G-FT-7	FHAMS_05-FA1 1APO		06/01/2018	MBS PAYDOWN		3,298	3,298	2,457	3,234	0	64	0	64	0	3,298	0	0	0	0	03/25/2035	1FM
32051G-FW-0	FHAMS_05-FA1 2APO		06/01/2018	MBS PAYDOWN		311	311	253	301	0	10	0	10	0	311	0	0	0	0	02/25/2020	1FM
32051G-JR-7	FHAMS_05-FA2 1APO		06/01/2018	MBS PAYDOWN		1,725	1,725	1,276	1,701	0	25	0	25	0	1,725	0	0	0	0	04/25/2035	1FM
32051G-KH-7	FHAMS_05-FA3 1APO		06/01/2018	MBS PAYDOWN		6,450	6,450	4,519	6,419	0	31	0	31	0	6,450	0	0	0	0	05/25/2035	1FM
32051G-KL-8	FHAMS_05-FA3 2APO		06/01/2018	MBS PAYDOWN		423	423	341	412	0	11	0	11	0	423	0	0	0	0	05/25/2020	1FM
32051G-NY-7	FHAMS_05-FA4 1APO		06/01/2018	MBS PAYDOWN		53,495	53,495	41,470	37,779	0	15,716	0	15,716	0	53,495	0	0	0	0	06/25/2035	1FM
32051G-PB-5	FHAMS_05-FA4 2APO		06/01/2018	MBS PAYDOWN		1,625	1,625	1,292	1,461	0	164	0	164	0	1,625	0	0	0	0	06/25/2020	1FM
32051G-Z7-3	FHABS_06-HE1 A		06/25/2018	MBS PAYDOWN		116,990	116,990	114,836	0	0	373	0	373	0	116,990	0	0	0	146	10/25/2034	1FM
32051S-AA-7	FHAMS_06-RE2 A1		06/25/2018	MBS PAYDOWN		13,495	13,799	13,781	13,288	0	207	0	207	0	13,495	0	0	0	124	04/25/2035	1FM
337738-AM-0	FISERV INC		05/29/2018	BANK OF AMERICA SECURITIES LLC		4,986,660	5,000,000	4,976,950	4,988,071	0	773	0	773	0	4,988,843	0	(2,183)	(2,183)	115,694	10/01/2022	2FE
33830J-AA-3	GUYS_17-1		04/25/2018	MBS PAYDOWN		10,375	10,375	10,375	10,375	0	0	0	0	0	10,375	0	0	0	239	07/25/2047	2AM
33851H-AC-7	FSMT_18-2		06/01/2018	MBS PAYDOWN		230,903	230,903	233,573	0	0	(123)	0	(123)	0	230,903	0	0	0	1,193	04/25/2048	1FE
345397-VR-1	FORD MOTOR CREDIT CO LLC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		211,086	200,000	225,693	214,677	0	(1,520)	0	(1,520)	0	213,157	0	(2,071)	(2,071)	9,519	02/01/2021	2FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		05/29/2018	GOLDMAN SACHS & CO		490,077	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(9,923)	(9,923)	14,307	01/09/2022	2FE
345397-XQ-1	FORD MOTOR CREDIT COMPANY LLC		05/29/2018	GOLDMAN SACHS & CO		992,961	1,000,000	999,270	999,596	0	43	0	43	0	999,638	0	(6,677)	(6,677)	27,911	01/15/2021	2FE
345397-YP-2	FORD MOTOR CREDIT COMPANY LLC		04/30/2018	MIZUHO SECURITIES USA INC		1,008,020	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,020	8,020	13,285	08/03/2022	2FE
36192K-AX-5	GSMS_12-GCJ7		05/29/2018	GOLDMAN SACHS & CO		2,105,471	2,045,000	2,186,233	2,175,011	0	(9,524)	0	(9,524)	0	2,165,487	0	(60,016)	(60,016)	47,928	05/10/2045	1FM
36228F-PF-7	GSR_03-3F 2A1		06/01/2018	MBS PAYDOWN		2,677	2,677	2,663	2,676	0	1	0	1	0	2,677	0	0	0	50	04/25/2033	1FM
36228F-XX-9	GSR_03-10 1A1		06/01/2018	MBS PAYDOWN		1,099	1,099	1,117	1,097	0	3	0	3	0	1,099	0	0	0	13	10/25/2033	1FM
362333-AH-9	GTE FLORIDA INC		04/27/2018	J.P. MORGAN SECURITIES, INC.		411,750	450,000	438,570	443,170	0	158	0	158	0	443,328	0	(31,578)	(31,578)	23,153	02/01/2028	4FE
362341-S5-9	GSR_05-9F 2A4		06/29/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	13	01/25/2036	6FE
362341-XE-4	GSR_05-AR7 5A1		06/01/2018	MBS PAYDOWN		120,659	113,849	105,050	119,960	0	699	0	699	0	120,659	0	0	0	1,714	11/25/2035	1FM
362351-AB-4	GSAA_06-20 1A2		06/25/2018	MBS PAYDOWN		22,496	22,496	13,015	22,386	0	111	0	111	0	22,496	0	0	0	178	12/25/2046	1FM
36242D-7K-3	GSR_05-5F 8A1		06/25/2018	MBS PAYDOWN		3,933	3,933	3,933	3,933	0	0	0	0	0	3,933	0	0	0	30	06/25/2035	1FM
36242D-T5-2	GSMPS_05-RP2 1AF 144A		06/25/2018	MBS PAYDOWN		46,861	46,861	46,861	46,861	0	0	0	0	0	46,861	0	0	0	391	03/25/2035	2FM
36253B-AU-7	GSMS_14-GC22		05/25/2018	VARIOUS		18,026,698	17,647,000	18,175,863	18,002,156	0	(19,655)	0	(19,655)	0	17,982,502	0	44,196	44,196	323,315	06/10/2047	1FM
36298X-AA-0	GSMPS_06-RP2 1AF1 144A		06/25/2018	MBS PAYDOWN		82,186	95,335	85,281	81,282	0	904	0	904	0	82,186	0	0	0	647	04/25/2036	1FM
36417J-BU-2	GFMT_18-1		06/01/2018	MBS PAYDOWN		9,640	9,640	9,599	0	0	(1)	0	(1)	0	9,640	0	0	0	122	11/25/2057	1FE
37045V-AD-2	GENERAL MOTORS CO		05/29/2018	VARIOUS		1,288,344	1,285,000	1,285,000	1,285,000	0	0	0	0	0	1,285,000	0	3,344	3,344	29,609	10/02/2018	2FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		06/14/2018	VARIOUS		10,163,050	10,000,000	9,992,900	9,995,335	0	511	0	511	0	9,995,846	0	167,204	167,204	294,583	03/01/2021	2FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL INC		05/15/2018	MATURITY		16,000,000	16,000,000	15,990,240	15,999,536	0	464	0	464	0	16,000,000	0	0	0	452,000	05/15/2018	1FE
38141G-RD-8	GOLDMAN SACHS GROUP INC/THE		04/18/2018	BANK OF NEW YORK		6,012,780	6,000,000	5,981,040	5,989,553	0	574	0	574	0	5,990,127	0	22,653	22,653	161,917	01/22/2023	1FE
38143U-8F-1	GOLDMAN SACHS GROUP INC		06/18/2018	DEUTSCHE BANK SECURITIES, INC.		4,925,200	5,000,000	4,991,700	4,994,633	0	769	0	769	0	4,995,403	0	(70,203)	(70,203)	117,795	02/25/2021	1FE
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN		05/29/2018	BANK OF AMERICA SECURITIES LLC		2,354,063	2,325,000	2,390,281	2,353,351	0	(2,912)	0	(2,912)	0	2,350,439	0	3,623	3,623	68,717	04/15/2021	3FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC PRVT		05/10/2018	SINKING FUND REDEMPTION		17,633	17,633	17,633	17,633	0	0	0	0	0	17,633	0	0	0	636	02/10/2024	3FE
40432B-BG-3	HALO_07-2 APO		06/01/2018	MBS PAYDOWN		811	811	790	0	0	21	0	21	0	811	0	0	0	0	09/25/2037	1FM
41161P-LG-6	HVML_05-1 X		06/01/2018	INTEREST ONLY PAYMENT		0	0	40,123	(4,909)	0	4,909	0	4,909	0	0	0	0	0	6,417	03/19/2035	5FE
41165A-AB-8	HVMLT_07-5		06/19/2018	MBS PAYDOWN		398,478	398,478	356,638	393,713	0	4,766	0	4,766	0	398,478	0	0	0	3,188	09/19/2037	1FM
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORP 144A		06/15/2018	MATURITY		8,000,000	8,000,000	7,984,400	7,999,084	0	916	0	916	0	8,000,000	0	0	0	272,000	06/15/2018	1FE
42824C-AG-4	HEWLETT-PACKARD CO		05/29/2018	J.P. MORGAN SECURITIES, INC.		7,049,308	7,000,000	6,998,040	6,998,890	0	127	0	127	0	6,999,016	0	50,292	50,292	156,800	10/15/2020	2FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2018	SINKING FUND REDEMPTION		63,695	63,695	63,695	63,695	0	0	0	0	0	63,695	0	0	0	1,408	05/31/2033	2FE
446438-RQ-8	HUNTINGTON NATIONAL BANK		04/25/2018	WACHOVIA CAPITAL MARKETS LLC		4,225,690	4,250,000	4,232,150	4,240,265	0	1,151	0	1,151	0	4,241,415	0	(15,725)	(15,725)	83,834	08/20/2020	1FE
452308-AR-0	ILLINOIS TOOL WORKS INC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		98,284	100,000	91,801	92,227	0	59	0	59	0	92,285	0	5,998	5,998	2,903	09/01/2042	1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		05/29/2018	CITIGROUP GLOBAL MARKETS INC		4,645,837	4,250,000	4,666,628	4,653,830	0	(2,571)	0	(2,571)	0	4,651,260	0	(5,423)	(5,423)	155,361	02/19/2046	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46187B-AA-1	IHSFR_17-SFR2		06/18/2018	CREDIT SUISSE SECURITIES (USA) LLC		995,431	995,431	995,431	995,431	0	0	0	0	0	995,431	0	0	0	13,095	12/17/2036	1FE
46620V-AA-2	HENDR_17-2A		06/15/2018	MBS PAYDOWN		64,117	64,117	64,088	63,916	0	201	0	201	0	64,117	0	0	0	967	09/15/2072	1FE
466247-LP-6	JPMMT_05-A1 3A1		06/01/2018	MBS PAYDOWN		22,559	22,559	23,327	22,549	0	9	0	9	0	22,559	0	0	0	328	02/25/2035	1FM
46625H-JE-1	JPMORGAN CHASE & CO		04/17/2018	BANK OF AMERICA SECURITIES LLC		2,882,223	2,900,000	2,882,818	2,891,169	0	520	0	520	0	2,891,689	0	(9,466)	(9,466)	53,932	09/23/2022	1FE
46625H-MN-7	JPMORGAN CHASE & CO		04/17/2018	J.P. MORGAN SECURITIES, INC.		4,020,640	4,000,000	4,068,335	4,054,618	0	(1,994)	0	(1,994)	0	4,052,624	0	(31,984)	(31,984)	118,733	07/15/2025	1FE
46625H-RV-4	JPMORGAN CHASE & CO		04/17/2018	VARIOUS		9,975,319	10,670,000	10,120,068	10,170,395	0	14,654	0	14,654	0	10,185,049	0	(209,730)	(209,730)	173,121	10/01/2026	1FE
46627M-FA-0	JPALT_06-S1 3A2		05/08/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	504	03/25/2036	6FE
46635A-BJ-1	JPMR_10-6 3A1 144A		04/01/2018	VARIOUS		2,887,591	2,887,591	2,772,088	2,814,980	0	72,611	0	72,611	0	2,887,591	0	0	0	34,673	03/26/2034	1FM
46636V-AP-1	JPMCC_11-C5		06/13/2018	J.P. MORGAN SECURITIES, INC.		2,077,266	2,000,000	2,155,000	2,145,752	0	(17,154)	0	(17,154)	0	2,128,598	0	(51,333)	(51,333)	59,008	08/15/2046	1FM
46642C-BJ-8	JPMCC_14-C20		04/19/2018	BANK OF AMERICA SECURITIES LLC		10,042,658	9,876,000	10,172,201	10,072,791	0	(9,532)	0	(9,532)	0	10,063,258	0	(20,601)	(20,601)	148,209	07/15/2047	1FM
46643G-AG-5	JPMBB_14-C24		06/01/2018	INTEREST ONLY PAYMENT		0	0	54,609	3,333	0	(3,333)	0	(3,333)	0	0	0	0	0	5,103	11/15/2047	1FE
46645C-AA-5	JPMCC_2015-SGP		06/15/2018	MBS PAYDOWN		1,338,701	1,338,701	1,335,355	1,335,537	0	3,164	0	3,164	0	1,338,701	0	0	0	15,005	07/15/2036	1FM
46647S-BE-9	JPMMT_17-3		06/01/2018	INTEREST ONLY PAYMENT		0	0	144,616	0	0	(2,573)	0	(2,573)	0	0	0	0	0	4,873	08/26/2047	1FE
46648H-AZ-6	JPMMT_17-2		06/01/2018	MBS PAYDOWN		20,432	20,432	20,376	20,432	0	0	0	0	0	20,432	0	0	0	319	05/25/2047	1FM
46648K-AW-6	JPMDB_17-C7		06/01/2018	INTEREST ONLY PAYMENT		0	0	1,463	49	0	(49)	0	(49)	0	0	0	0	0	85	10/15/2050	1FE
47215B-AC-1	JCPL_06-A A3		06/05/2018	MBS PAYDOWN		10,533	10,533	12,077	10,706	0	(174)	0	(174)	0	10,533	0	0	0	291	06/05/2020	1FE
47760Q-AA-1	JIMMY_17-1A		05/17/2018	VARIOUS		8,082,702	8,159,000	8,159,000	8,159,000	0	0	0	0	0	8,159,000	0	(76,298)	(76,298)	164,408	07/30/2047	2AM
478165-AH-6	SC JOHNSON & SON INC		05/29/2018	RAYMOND, JAMES & ASSOCIATES, INC.		659,900	600,000	611,106	610,717	0	(62)	0	(62)	0	610,655	0	49,245	49,245	17,733	10/15/2046	1FE
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		05/29/2018	MORGAN STANLEY		30,219	30,000	32,073	31,553	0	(117)	0	(117)	0	31,436	0	(1,217)	(1,217)	694	04/01/2022	1FE
486606-F@-0	KAYNE ANDERSON KYN FUND		04/26/2018	CORPORATE ACTION		1,674,000	1,674,000	1,674,000	1,674,000	0	0	0	0	0	1,674,000	0	0	0	25,866	05/26/2018	1FE
486606-H#-6	KAYNE ANDERSON KYN FUND		05/28/2018	PRIVATE DIRECT		4,769,712	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	(30,288)	(30,288)	58,088	04/16/2019	1FE
49446R-AN-9	KIMCO REALTY CORP		05/29/2018	WACHOVIA CAPITAL MARKETS LLC		1,972,266	2,000,000	1,986,380	1,990,304	0	616	0	616	0	1,990,920	0	(18,654)	(18,654)	39,289	11/01/2022	2FE
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		06/30/2018	SINKING FUND REDEMPTION		154,289	154,289	156,665	154,357	0	(69)	0	(69)	0	154,289	0	0	0	4,426	03/30/2021	2FE
497266-A#-3	KIRBY CORPORATION		05/28/2018	PRIVATE DIRECT		5,348,268	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	(51,732)	(51,732)	110,568	02/27/2020	2
50075N-AC-8	KRAFT FOODS INC		04/17/2018	CORPORATE ACTION		7,810,388	6,200,000	7,198,510	7,041,341	0	(12,424)	0	(12,424)	0	7,028,917	0	781,471	781,471	185,828	11/01/2031	2FE
50075N-AT-1	KRAFT FOODS INC		04/17/2018	CORPORATE ACTION		5,619,869	4,217,000	4,845,972	4,762,459	0	(4,324)	0	(4,324)	0	4,758,135	0	861,735	861,735	206,164	02/01/2038	2FE
501044-CS-8	KROGER CO		06/05/2018	GOLDMAN SACHS & CO		2,019,240	2,000,000	1,999,160	1,999,500	0	35	0	35	0	1,999,535	0	19,705	19,705	65,450	08/01/2023	2FE
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		06/27/2018	SINKING FUND REDEMPTION		21,160	21,160	20,555	14,964	0	452	0	452	0	21,160	0	0	0	940	03/07/2022	5FE
518887-AC-8	DRB_17-B		04/26/2018	VARIOUS		1,150,397	1,176,950	1,176,948	1,177,732	0	71,627	0	71,627	0	1,249,359	0	(98,962)	(98,962)	12,312	08/25/2042	1FE
52108M-AN-3	LBUBS_05-C7 E		06/11/2018	MBS PAYDOWN		567,141	567,141	252,821	560,512	0	6,628	0	6,628	0	567,141	0	0	0	12,651	11/15/2040	1FM
52520N-AG-6	LMT_06-6 2A2		06/25/2018	VARIOUS		0	0	1,402	1	0	(1)	0	(1)	0	0	0	0	0	718	10/25/2036	6Z
52520N-AH-4	LMT_06-6 2A3		06/25/2018	INTEREST ONLY PAYMENT		0	0	12,937	3,445	0	(3,445)	0	(3,445)	0	0	0	0	0	10,255	10/25/2036	6Z
52520R-AF-9	LMT_06-4 2A2		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,919	43	0	(43)	0	(43)	0	0	0	0	0	860	08/25/2036	6FE
52520T-AS-7	LMT_06-5 2A1		06/25/2018	MBS PAYDOWN		6,107	6,269	2,043	0	0	4,064	0	4,064	0	6,107	0	0	0	12	09/25/2036	1FM
52521F-AG-2	LMT_07-3 24A		06/25/2018	INTEREST ONLY PAYMENT		0	0	23,771	0	0	0	0	0	0	0	0	0	0	13,998	02/25/2037	6Z
52521J-AQ-2	LMT_07-3 1A6		06/25/2018	INTEREST ONLY PAYMENT		0	0	0	8	0	(8)	0	(8)	0	0	0	0	0	16	03/25/2037	6Z
52521R-AR-2	LMT_07-5 2A2		06/25/2018	INTEREST ONLY PAYMENT		0	0	25,100	0	0	0	0	0	0	0	0	0	0	16,420	06/25/2037	6FE
53688T-AA-2	LFRF-2015-1		04/30/2018	MBS PAYDOWN		545,133	545,133	545,133	545,133	0	0	0	0	0	545,133	0	0	0	10,709	10/30/2027	1FE
55265K-3T-4	MAST_03-12		06/01/2018	MBS PAYDOWN		3,246	3,246	3,444	3,267	0	(21)	0	(21)	0	3,246	0	0	0	71	12/25/2033	1FM
55312Y-BD-3	MLCFC_07-5 X		06/01/2018	INTEREST ONLY PAYMENT		0	0	2,095	0	0	0	0	0	0	0	0	0	0	69	08/12/2048	6FE
55616X-AK-3	MACYS RETAIL HOLDINGS INC		05/29/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,995,838	2,000,000	1,986,280	1,991,477	0	445	0	445	0	1,991,921	0	3,917	3,917	65,139	09/01/2023	2FE
576434-D8-4	MALT_05-1 2A1		06/01/2018	MBS PAYDOWN		5,905	5,905	6,004	5,913	0	(8)	0	(8)	0	5,905	0	0	0	148	02/25/2035	1FM
576434-ZR-8	MALT_04-13 2A1		06/01/2018	MBS PAYDOWN		4,717	4,717	4,843	4,724	0	(8)	0	(8)	0	4,717	0	0	0	107	01/25/2020	1FM
57643M-MM-3	MASTR_06-1 2A1		06/25/2018	MBS PAYDOWN		54,568	54,543	28,692	53,583	0	800	0	800	0	54,568	0	0	0	383	05/25/2036	1FM
585055-BG-0	MEDTRONIC INC		04/25/2018	WACHOVIA CAPITAL MARKETS LLC		894,708	900,000	901,863	900,806	0	(115)	0	(115)	0	900,691	0	(5,983)	(5,983)	13,875	03/15/2020	1FE
58933Y-AF-2	MERCK SHARP & DOHME CORP		04/19/2018	DEUTSCHE BANK SECURITIES, INC.		6,607,440	6,750,000	6,744,128	6,746,632	0	181	0	181	0	6,746,813	0	(139,373)	(139,373)	81,375	05/18/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
589929-2M-9	MLCC_03-F A1		06/25/2018	MBS PAYDOWN		4,398	4,398	4,398	4,398	0	0	0	0	0	4,398	0	0	0	41	10/25/2028	1FM
589929-K5-6	MLCC_03-B A1		06/25/2018	MBS PAYDOWN		8,793	8,793	8,793	8,793	0	0	0	0	0	8,793	0	0	0	86	04/25/2028	1FM
59018Y-N6-4	MERRILL LYNCH & CO MTN		04/25/2018	MATURITY		2,880,000	2,880,000	3,013,200	2,886,583	0	(6,583)	0	(6,583)	0	2,880,000	0	0	0	99,000	04/25/2018	1FE
59020U-NZ-4	MLCC_04-G A1		06/25/2018	MBS PAYDOWN		1,622	1,622	1,622	1,622	0	0	0	0	0	1,622	0	0	0	17	01/25/2030	1FM
594918-AR-5	MICROSOFT CORP		05/29/2018	CITIGROUP GLOBAL MARKETS INC		93,373	100,000	86,266	86,970	0	98	0	98	0	87,068	0	6,306	6,306	1,886	11/15/2042	1FE
594918-BJ-2	MICROSOFT CORP		04/20/2018	VARIOUS		8,819,750	9,000,000	8,997,660	8,998,106	0	67	0	67	0	8,998,173	0	(178,423)	(178,423)	133,160	11/03/2025	1FE
594918-BK-9	MICROSOFT CORP		05/29/2018	J.P. MORGAN SECURITIES, INC.		6,304,458	6,000,000	5,983,080	5,984,305	0	198	0	198	0	5,984,503	0	319,955	319,955	144,200	11/03/2035	1FE
59980C-AF-0	MCMLT_17-3		06/01/2018	MBS PAYDOWN		2,134	2,134	2,082	2,133	0	2	0	2	0	2,134	0	0	0	32	02/25/2058	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		06/30/2018	SINKING FUND REDEMPTION		339,188	339,188	339,188	339,188	0	0	0	0	0	339,188	0	0	0	9,039	06/30/2027	2FE
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		06/30/2018	SINKING FUND REDEMPTION		153,571	153,571	153,571	153,571	0	0	0	0	0	153,571	0	0	0	4,607	06/30/2032	2FE
605417-BZ-6	MISSISSIPPI POWER COMPANY		05/29/2018	WACHOVIA CAPITAL MARKETS LLC		2,429,500	2,545,000	2,234,205	2,241,368	0	2,150	0	2,150	0	2,243,518	0	185,983	185,983	76,315	03/15/2042	2FE
61744Y-AJ-7	MORGAN STANLEY		06/18/2018	RBC CAPITAL MARKETS		2,016,580	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	16,580	16,580	35,718	07/22/2022	1FE
61746B-ED-4	MORGAN STANLEY		04/25/2018	DEUTSCHE BANK SECURITIES, INC.		4,861,700	5,000,000	4,974,450	4,979,889	0	1,590	0	1,590	0	4,981,480	0	(119,780)	(119,780)	58,333	11/17/2021	1FE
61747Y-DW-2	MORGAN STANLEY		04/25/2018	GOLDMAN SACHS & CO		99,378	100,000	100,054	100,026	0	(4)	0	(4)	0	100,022	0	(644)	(644)	1,988	01/27/2020	1FE
61754J-AH-1	MSC_07-T27 AJ		06/01/2018	MBS PAYDOWN		222,371	222,371	210,026	222,133	0	238	0	238	0	222,371	0	0	0	5,551	06/11/2042	1FM
61761D-AF-9	MSBAM_12-C6		06/13/2018	J.P. MORGAN SECURITIES, INC.		799,281	800,000	825,250	823,358	0	(2,247)	0	(2,247)	0	821,111	0	(21,830)	(21,830)	16,943	11/15/2045	1FM
61763U-AZ-5	MSBAM_14-C17		04/19/2018	BANK OF AMERICA SECURITIES LLC		10,505,688	10,360,000	10,672,316	10,571,083	0	(10,078)	0	(10,078)	0	10,561,005	0	(55,318)	(55,318)	152,874	08/15/2047	1FM
61913P-AP-7	MHL_05-1 1A1		06/25/2018	MBS PAYDOWN		7,467	7,467	7,467	7,467	0	0	0	0	0	7,467	0	0	0	78	02/25/2035	1FM
61915R-BC-9	MHL_05-AR1 1A2		06/25/2018	MBS PAYDOWN		1,424	1,430	567	0	0	19	0	19	0	1,424	0	0	0	3	11/25/2035	1FM
61946F-AA-3	MSAIC_18-1A		06/20/2018	MBS PAYDOWN		384,523	384,523	384,503	0	0	(108)	0	(108)	0	384,523	0	0	0	1,842	06/22/2043	1Z
61975F-AA-7	MOTEL_17-MLT6		06/18/2018	VARIOUS		1,977,441	1,975,302	1,975,302	1,975,302	0	0	0	0	0	1,975,302	0	2,139	2,139	26,948	08/15/2034	1FM
62927#-AD-8	NFL VENTURES LP		04/15/2018	SINKING FUND REDEMPTION		849,263	849,263	849,263	849,263	0	0	0	0	0	849,263	0	0	0	12,017	03/31/2024	1FE
62940Q-AA-3	NSG HOLDINGS LLC 144A		06/15/2018	SINKING FUND REDEMPTION		107,584	107,584	107,584	107,584	0	0	0	0	0	107,584	0	0	0	4,169	12/15/2025	3FE
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATI		06/18/2018	MORGAN STANLEY & CO. INC.		2,379,425	2,500,000	2,498,475	2,498,878	0	68	0	68	0	2,498,945	0	(119,520)	(119,520)	63,927	01/27/2025	1FE
643528-AC-6	NCAMT_06-ALT1 AF3		06/01/2018	MBS PAYDOWN		117,300	117,300	117,300	117,397	0	(97)	0	(97)	0	117,300	0	0	0	1,357	07/25/2036	1FM
64966T-FD-1	NYHDC_14-8SPR		04/18/2018	WACHOVIA CAPITAL MARKETS LLC		18,090,000	18,000,000	18,382,464	18,268,620	0	(9,878)	0	(9,878)	0	18,258,743	0	(168,743)	(168,743)	257,775	02/15/2048	1FE
651229-AS-5	NEWELL RUBBERMAID INC		05/29/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,913,740	2,000,000	1,993,720	1,994,917	0	186	0	186	0	1,995,103	0	(81,363)	(81,363)	45,067	11/01/2025	2FE
65339K-AA-8	NEXTERA ENERGY INC		05/29/2018	RBS SECURITIES CORP GREENWICH CM		2,954,188	2,862,000	3,033,262	2,929,256	0	(6,703)	0	(6,703)	0	2,922,552	0	31,636	31,636	63,680	06/01/2021	2FE
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		06/15/2018	SINKING FUND REDEMPTION		298,333	298,333	298,333	298,333	0	0	0	0	0	298,333	0	0	0	4,594	12/15/2046	1
665228-C8-9	NORTHERN ILLINOIS GAS COMPANY		05/28/2018	PRIVATE DIRECT		4,612,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(388,000)	(388,000)	58,372	06/20/2026	1
665859-AL-8	NORTHERN TRUST COMPANY		04/25/2018	VARIOUS		18,731,215	18,500,000	18,603,095	18,546,514	0	(5,102)	0	(5,102)	0	18,541,413	0	189,802	189,802	300,965	11/04/2020	1FE
66989H-AJ-7	NOVARTIS CAPITAL CORP		06/13/2018	VARIOUS		14,405,680	15,000,000	14,851,500	14,879,192	0	5,352	0	5,352	0	14,884,543	0	(478,863)	(478,863)	228,250	11/20/2025	1FE
674599-CE-3	OCCIDENTAL PETROLEUM CORP		04/25/2018	SUSQUEHANNA FINANCIAL GROUP		967,700	1,000,000	997,390	998,668	0	78	0	78	0	998,747	0	(31,047)	(31,047)	18,900	02/15/2023	1FE
67576L-AA-4	OASI_14-1A		06/30/2018	VARIOUS		0	0	89,954	0	0	0	0	0	0	57,549	0	(57,549)	(57,549)	594	02/27/2028	1Z
67773#-AE-0	OHIO VALLEY ELECTRIC CORP PRVT		06/15/2018	SINKING FUND REDEMPTION		121,929	121,929	121,929	121,929	0	0	0	0	0	121,929	0	0	0	3,597	12/15/2025	2
67773#-AF-7	OHIO VALLEY ELECTRIC CORP PRVT		06/15/2018	SINKING FUND REDEMPTION		30,707	30,707	30,707	30,707	0	0	0	0	0	30,707	0	0	0	906	12/15/2025	3
67773#-AG-5	OHIO VALLEY ELECTRIC CORP PRVT		06/15/2018	SINKING FUND REDEMPTION		30,951	30,951	30,951	30,951	0	0	0	0	0	30,951	0	0	0	913	12/15/2025	3
681919-AZ-9	OMNICOM GROUP INC		05/29/2018	J.P. MORGAN SECURITIES, INC.		7,493,618	7,500,000	7,467,525	7,484,526	0	1,102	0	1,102	0	7,485,628	0	7,989	7,989	157,083	05/01/2022	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68218X-AC-6	ON LOCATION EVENTS LLC - TL		05/31/2018	VARIOUS		10,285	10,285	10,208	0	0	87	0	87	0	10,285	0	0	0	213	09/29/2021	3FE
68218X-AF-9	ON LOCATION EVENTS LLC - TL		05/31/2018	VARIOUS		13,542	13,542	13,441	0	0	107	0	107	0	13,542	0	0	0	502	09/29/2021	3FE
68389F-ET-7	OOHE_04-1 M2		06/25/2018	MBS PAYDOWN		4,123	4,123	4,036	0	0	8	0	8	0	4,123	0	0	0	25	01/25/2034	4FM
68389X-AC-9	ORACLE CORPORATION		04/15/2018	MATURITY		3,000,000	3,000,000	3,346,680	3,014,604	0	(14,604)	0	(14,604)	0	3,000,000	0	0	0	86,250	04/15/2018	1FE
690768-BF-2	OWENS-ILLINOIS INC.		05/15/2018	MATURITY		1,340,000	1,340,000	1,448,875	1,347,205	0	(7,205)	0	(7,205)	0	1,340,000	0	0	0	52,260	05/15/2018	4FE
693304-AT-4	PECO ENERGY CO		06/12/2018	WACHOVIA CAPITAL MARKETS LLC		6,380,418	6,600,000	6,572,940	6,578,299	0	1,120	0	1,120	0	6,579,419	0	(199,001)	(199,001)	138,023	10/15/2025	1FE
69345N-AB-4	PMTCR_15-2		06/30/2018	VARIOUS		0	0	86,896	0	0	0	0	0	0	0	0	0	0	0	03/25/2046	3Z
69346G-AD-4	PMTCR_16-1		06/30/2018	VARIOUS		0	0	160,054	0	0	0	0	0	0	0	0	0	0	0	08/25/2046	3Z
693476-BN-2	PNC FUNDING CORP		04/19/2018	BARCLAYS CAPITAL INC SINKING FUND REDEMPTION		9,964,400	10,000,000	9,944,400	9,974,457	0	1,777	0	1,777	0	9,976,234	0	(11,834)	(11,834)	206,250	03/08/2022	1FE
70466#-AA-4	POLYMER SOLUTIONS GROUP		04/03/2018			9,110	9,110	9,110	0	0	0	0	0	0	9,110	0	0	0	239	06/30/2021	4Z
70468P-AB-8	SFS_05-B B		06/15/2018	MBS PAYDOWN		358,390	358,390	358,232	357,682	0	708	0	708	0	358,390	0	0	0	9,282	04/15/2048	1FE
713448-BN-7	PEPSICO INC		04/25/2018	TD SECURITIES USA		103,020	100,000	109,632	104,419	0	(686)	0	(686)	0	103,733	0	(713)	(713)	3,525	01/15/2020	1FE
713448-BP-2	PEPSICO INC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		119,572	100,000	114,056	113,219	0	(118)	0	(118)	0	113,101	0	6,471	6,471	4,797	01/15/2040	1FE
717081-DE-0	PFIZER INC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		27,700,137	27,000,000	26,940,870	26,946,169	0	393	0	393	0	26,946,562	0	753,575	753,575	528,900	06/15/2043	1FE
717081-DH-3	PFIZER INC		06/12/2018	VARIOUS		14,793,740	15,000,000	14,952,150	14,972,269	0	1,939	0	1,939	0	14,974,208	0	(180,468)	(180,468)	205,417	06/15/2023	1FE
717081-EA-7	PFIZER INC		06/07/2018	SUSQUEHANNA FINANCIAL GROUP		6,701,870	7,000,000	6,940,360	6,946,184	0	2,335	0	2,335	0	6,948,518	0	(246,648)	(246,648)	102,667	12/15/2026	1FE
718172-AA-7	PHILIP MORRIS INTERNATIONAL INC		05/16/2018	MATURITY		3,555,000	3,555,000	3,827,784	3,569,735	0	(14,735)	0	(14,735)	0	3,555,000	0	0	0	100,429	05/16/2018	1FE
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC		05/08/2018	HFD NOMURA SECURITIES INC		6,793,710	7,000,000	6,856,710	6,872,756	0	1,078	0	1,078	0	6,873,833	0	(80,123)	(80,123)	148,872	11/15/2041	1FE
723133-AA-2	PINELAWN DEPOSITOR CORP 144A		03/30/2018	VARIOUS		(37)	(37)	(37)	(1,966)	0	(1,890)	0	(1,890)	0	(37)	0	0	0	11,749	06/30/2025	2
73020*-AJ-2	PNG COMPANIES LLC		05/28/2018	PRIVATE DIRECT		963,040	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(36,960)	(36,960)	12,889	12/18/2022	2FE
731068-A*-3	POLARIS INDUSTRIES INC.		05/01/2018	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,100	05/01/2018	1
74160M-EV-0	PRIME_04-1 1A7		06/25/2018	MBS PAYDOWN		2,034	2,034	1,940	0	0	(8)	0	(8)	0	2,034	0	0	0	6	08/25/2034	1FM
74160M-GP-1	PRIME_05-1 1A6		06/25/2018	MBS PAYDOWN		31,492	31,492	31,492	31,492	0	0	0	0	0	31,492	0	0	0	333	03/25/2035	1FM
742718-DF-3	PROCTER & GAMBLE CO		05/25/2018	CORPORATE ACTION		826,468	656,000	826,593	800,307	0	(2,046)	0	(2,046)	0	798,261	0	28,207	28,207	26,295	03/05/2037	1FE
74333J-AG-6	PROG_17-SFR1		05/29/2018	VARIOUS		3,900,400	4,000,000	4,008,507	4,007,267	0	(959)	0	(959)	0	4,006,308	0	(105,908)	(105,908)	65,583	08/17/2034	1FE
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		05/23/2018	MESIROW FINANCIAL INC.		1,581,506	1,720,000	1,720,000	1,720,000	0	0	0	0	0	1,720,000	0	(138,494)	(138,494)	30,700	10/01/2026	1FE
74436G-BM-4	PSI_16 H		06/01/2018	MBS PAYDOWN		4,946	4,946	3,790	4,856	0	91	0	91	0	4,946	0	0	0	122	10/25/2021	1Z
744499-AP-9	PUBLIC SERVICE COMPANY OF NEW MEXI		05/15/2018	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	278,250	05/15/2018	2FE
74922G-AK-0	RALI_06-QS14 A10		06/25/2018	MBS PAYDOWN		2,839	3,699	2,807	0	0	33	0	33	0	2,839	0	0	0	8	11/25/2036	1FM
74922R-AH-3	RALI_06-QS18 2A1		06/25/2018	MBS PAYDOWN		7,440	12,543	8,837	7,382	0	58	0	58	0	7,440	0	0	0	107	12/25/2036	1FM
74927U-AV-0	RBSGC_05-A 1A		06/01/2018	MBS PAYDOWN		31,613	31,619	31,456	31,838	0	(225)	0	(225)	0	31,613	0	0	0	731	04/25/2035	1FM
74928G-BB-3	RBSRT_09-13 9A1 144A		06/01/2018	MBS PAYDOWN		74,152	74,152	77,304	75,026	0	(874)	0	(874)	0	74,152	0	0	0	1,312	07/26/2035	1FM
75114H-AE-7	RALI_06-Q05 2A2		06/25/2018	MBS PAYDOWN		368	2,449	119	199	0	130	0	130	0	368	0	0	0	16	05/25/2046	1FM
75114Y-AB-6	RALEYS INC - TL		06/27/2018	SINKING FUND REDEMPTION		31,746	31,746	31,175	31,685	0	60	0	60	0	31,746	0	0	0	1,125	05/18/2022	3FE
75116C-AA-4	RALI_07-QS6 A1		06/25/2018	MBS PAYDOWN		7,343	9,001	7,136	0	0	19	0	19	0	7,343	0	0	0	24	04/25/2037	1FM
751212-AB-7	POLO RALPH LAUREN CORP		04/25/2018	KEYBANC CAPITAL MARKETS INC.		7,681,568	7,750,000	7,734,113	7,741,381	0	1,024	0	1,024	0	7,742,406	0	(60,838)	(60,838)	140,711	08/18/2020	1FE
75574T-AA-2	RCMT_17-FL1		06/14/2018	VARIOUS		1,078,526	1,078,526	1,078,526	1,078,526	0	0	0	0	0	1,078,526	0	0	0	12,979	05/25/2034	1FE
75974B-AA-0	RENEWABLE POWER GENERATION LLC		03/31/2018	VARIOUS		878,685	878,685	878,685	878,685	0	0	0	0	0	878,685	0	0	0	35,464	03/31/2035	2FE
759950-FG-8	RAMC_05-1 AF6		06/01/2018	MBS PAYDOWN		81,023	81,023	81,023	80,984	0	39	0	39	0	81,023	0	0	0	1,595	05/25/2035	1FM
759950-GB-8	RAMC_05-4 M1		05/01/2018	MBS PAYDOWN		0	30,124	0	0	0	0	0	0	0	0	0	0	0	451	02/25/2036	1FM
76110G-6V-8	RALI_03-QS5 A2		05/25/2018	MBS PAYDOWN		105	105	115	104	0	1	0	1	0	105	0	0	0	3	09/25/2018	1FM
76110G-6Z-9	RALI_03-QS5 A6		05/25/2018	MBS PAYDOWN		82	82	91	83	0	(1)	0	(1)	0	82	0	0	0	4	09/25/2018	1FM
76110H-2X-6	RALI_05-QS5 A1		06/25/2018	MBS PAYDOWN		9,054	9,618	8,422	8,977	0	77	0	77	0	9,054	0	0	0	93	04/25/2035	1FM
76110H-5J-4	RALI_05-QS6 A4		06/25/2018	MBS PAYDOWN		4,571	6,056	6,056	4,745	0	(175)	0	(175)	0	4,571	0	0	0	495	05/25/2035	1FM
76110V-PG-7	RFMS2_03-HI4 M1		04/01/2018	MBS PAYDOWN		128,121	128,121	128,087	127,954	0	167	0	167	0	128,121	0	0	0	2,575	02/25/2029	1FM
761118-JH-2	RALI_05-QS14 2A1		06/01/2018	MBS PAYDOWN		27,841	34,971	29,472	12,044	0	152	0	152	0	27,841	0	0	0	602	09/25/2035	1FM
761118-NP-9	RALI_05-Q04 2A2		06/25/2018	MBS PAYDOWN		4,408	7,425	989	4,085	179	144	0	323	0	4,408	0	0	0	59	12/25/2045	1FM
761118-VY-1	RALI_06-Q02 A1		06/25/2018	MBS PAYDOWN		22,437	22,437	22,437	22,189	0	248	0	248	0	22,437	0	0	0	196	02/25/2046	1FM
76111X-AB-9	RFMSI_03-S14 A2		06/25/2018	MBS PAYDOWN		56,197	56,197	60,306	54,781	0	1,416	0	1,416	0	56,197	0	0	0	2,164	07/25/2018	1FM
76112B-ES-5	RAAC_04-SP3 A11		06/25/2018	MBS PAYDOWN		5,615	5,615	5,615	5,615	0	0	0	0	0	5,615	0	0	0	57	09/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
771196-BJ-0	ROCHE HOLDINGS INC		04/25/2018	WACHOVIA CAPITAL MARKETS LLC		5,640,223	5,900,000	5,856,104	5,864,411	0	1,295	0	1,295	0	5,865,706	0	(225,483)	(225,483)	82,108	11/10/2025	1FE
772739-AP-3	ROCK-TENN CO		05/29/2018	VARIOUS		432,686	430,000	426,375	428,846	0	156	0	156	0	429,002	0	3,684	3,684	9,648	03/01/2020	2FE
773903-AG-4	ROCKWELL AUTOMATION INC		06/26/2018	CANTOR FITZGERALD		3,806,280	4,000,000	3,919,000	3,935,499	0	3,982	0	3,982	0	3,939,481	0	(133,201)	(133,201)	94,875	03/01/2025	1FE
77846E-AA-3	RPT_17-ROSS		06/18/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,002,813	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	2,813	2,813	27,675	06/15/2033	1FM
781172-AB-7	RUBY PIPELINE LLC		04/01/2018	SINKING FUND REDEMPTION		742,053	742,053	773,480	742,053	0	0	0	0	0	742,053	0	0	0	22,262	04/01/2022	2FE
78349A-AA-1	RWJ BARNABAS HEALTH INC		05/24/2018	BANK OF AMERICA		2,158,481	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	(141,519)	(141,519)	61,903	07/01/2026	1FE
78409V-AJ-3	S&P GLOBAL INC		05/29/2018	GOLDMAN SACHS & CO		1,003,762	1,000,000	998,820	999,355	0	79	0	79	0	999,434	0	4,328	4,328	26,125	08/14/2020	2FE
78445X-AA-4	SLMA_10-1		06/25/2018	MBS PAYDOWN		944	944	947	942	0	2	0	2	0	944	0	0	0	8	03/25/2025	3AM
78486Q-AD-3	SVB FINANCIAL GROUP		05/03/2018	SEAPORT GROUP		510,290	525,000	524,559	524,672	0	14	0	14	0	524,687	0	(14,397)	(14,397)	14,190	01/29/2025	2FE
81743P-AA-4	SEMT_03-1 1A		06/20/2018	MBS PAYDOWN		21,461	21,461	19,986	21,336	0	126	0	126	0	21,461	0	0	0	198	04/20/2033	1FM
81743P-BH-8	SEMT_03-4 1A1		06/20/2018	MBS PAYDOWN		13,436	13,436	13,436	13,346	0	90	0	90	0	13,436	0	0	0	126	07/20/2033	1FM
81744F-DV-6	SEMT_04-9 A1		06/20/2018	MBS PAYDOWN		1,456	1,456	1,456	1,451	0	5	0	5	0	1,456	0	0	0	15	10/20/2034	1FM
81744F-EV-5	SEMT_04-10 A2		06/20/2018	MBS PAYDOWN		11,793	11,793	11,793	11,793	0	0	0	0	0	11,793	0	0	0	127	11/20/2034	1FM
81745D-AE-1	SEMT_13-9		06/01/2018	MBS PAYDOWN		127,376	127,376	129,665	127,450	0	(74)	0	(74)	0	127,376	0	0	0	1,718	07/25/2043	1FM
81746H-AA-9	SEMT_17-CH1		06/01/2018	MBS PAYDOWN		138,037	138,037	141,723	138,270	0	(234)	0	(234)	0	138,037	0	0	0	2,173	10/25/2047	1FM
827048-AP-4	SILGAN HOLDINGS INC.		04/16/2018	CORPORATE ACTION		1,147,000	1,147,000	1,147,000	1,147,000	0	0	0	0	0	1,147,000	0	0	0	31,065	04/01/2020	3FE
83083V-AG-2	JAB WIRELESS INC - TL		05/03/2018	VARIOUS		5,628,922	5,628,922	5,516,963	5,586,878	0	41,859	0	41,859	0	5,628,922	0	0	0	236,793	02/28/2019	4
83416W-AA-1	SOLAR STAR FUNDING LLC		06/30/2018	SINKING FUND REDEMPTION		92,939	92,939	95,044	92,997	0	(58)	0	(58)	0	92,939	0	0	0	2,498	06/30/2035	2FE
83611M-BV-9	SVHE_04-WMC1		06/25/2018	MBS PAYDOWN		35,498	35,498	34,433	35,241	0	257	0	257	0	35,498	0	0	0	386	01/25/2035	1FM
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC		05/15/2018	SINKING FUND REDEMPTION		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,723	11/15/2043	1
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC		04/15/2018	MATURITY		1,325,000	1,325,000	1,322,653	1,324,911	0	89	0	89	0	1,325,000	0	0	0	41,075	04/15/2018	2FE
85205T-AG-5	SPIRIT AEROSYSTEMS INC		05/15/2018	CITIGROUP GLOBAL MARKETS INC		4,034,604	4,200,000	4,249,350	4,242,597	0	(1,686)	0	(1,686)	0	4,240,911	0	(206,307)	(206,307)	68,273	06/15/2026	2FE
85208N-AA-8	SPRINT SPECTRUM CO I/ II /III/ LLC		05/15/2018	GOLDMAN SACHS & CO		7,391,016	7,437,500	7,437,377	7,439,344	0	0	0	0	0	7,439,344	0	(48,328)	(48,328)	102,043	09/20/2021	2FE
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2018	SINKING FUND REDEMPTION		261,619	261,619	261,619	261,619	0	0	0	0	0	261,619	0	0	0	6,540	04/01/2039	2FE
854502-AD-3	STANLEY BLACK & DECKER INC		05/22/2018	WACHOVIA CAPITAL MARKETS LLC		9,759,700	10,000,000	10,059,700	10,031,838	0	(2,455)	0	(2,455)	0	10,029,384	0	(269,684)	(269,684)	163,528	11/01/2022	1FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		06/30/2018	SINKING FUND REDEMPTION		119,800	119,800	119,800	119,800	0	0	0	0	0	119,800	0	0	0	2,288	06/30/2047	2FE
85915#-AF-8	STERICYCLE INC.		05/28/2018	PRIVATE DIRECT		8,322,384	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	(77,616)	(77,616)	108,005	12/12/2019	2
86358R-RV-3	SAMI_03-AR1 A1		06/19/2018	MBS PAYDOWN		31,108	31,108	31,108	31,108	0	0	0	0	0	31,108	0	0	0	300	10/19/2033	1FM
86358R-ND-5	ARC_01-BC6W A		06/25/2018	MBS PAYDOWN		57	57	57	57	0	0	0	0	0	57	0	0	0	0	10/25/2031	1Z
86359B-DM-0	SASC_03-35 3A2		06/01/2018	MBS PAYDOWN		110,678	110,678	120,044	108,826	0	1,852	0	1,852	0	110,678	0	0	0	6,793	12/25/2033	1FM
86359D-GL-5	SASC_05-10 5A2		06/25/2018	MBS PAYDOWN		11,680	11,680	12,286	11,135	0	545	0	545	0	11,680	0	0	0	862	12/25/2034	1FM
86359D-JN-8	SASC_05-14 1A3		06/25/2018	MBS PAYDOWN		15,375	19,928	19,025	14,973	0	402	0	402	0	15,375	0	0	0	902	07/25/2035	1FM
86359D-SL-2	SASC_05-17 4A2		06/01/2018	MBS PAYDOWN		171,086	171,086	169,482	170,980	0	105	0	105	0	171,086	0	0	0	3,222	10/25/2035	1FM
86359L-BL-2	SAMI_04-AR2 1A		06/19/2018	MBS PAYDOWN		4,400	4,400	4,400	4,400	0	0	0	0	0	4,400	0	0	0	44	05/19/2034	1FM
86360F-AA-7	SFS_06-A A 144A		06/15/2018	MBS PAYDOWN		54,382	54,382	54,382	54,382	0	0	0	0	0	54,382	0	0	0	1,200	01/15/2030	1FE
86360F-AB-5	SFS_06-A B 144A		06/15/2018	MBS PAYDOWN		8,596	8,596	8,596	8,596	0	0	0	0	0	8,596	0	0	0	247	01/15/2030	1FE
86800R-AG-6	STALT_06-1F 3S		06/25/2018	INTEREST ONLY PAYMENT		0	0	1,447	0	0	0	0	0	0	0	0	0	0	922	04/25/2036	6FE
87165B-AB-9	SYNCHRONY FINANCIAL		04/25/2018	GOLDMAN SACHS & CO		1,198,164	1,200,000	1,197,168	1,199,037	0	188	0	188	0	1,199,225	0	(1,061)	(1,061)	25,200	08/15/2019	2FE
87264A-AL-9	T-MOBILE USA INC		04/02/2018	CORPORATE ACTION		5,646,055	5,465,000	5,615,069	5,529,086	0	116,970	0	116,970	0	5,646,055	0	0	0	181,031	04/01/2023	3FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		03/30/2018	VARIOUS		12	12	12	(598)	0	(599)	0	(599)	0	12	0	0	0	5,195	03/30/2023	2FE
88159D-AA-3	TES_17-1A		04/20/2018	MBS PAYDOWN		63,422	63,422	63,414	63,277	0	146	0	146	0	63,422	0	0	0	1,236	10/20/2047	1Z
88307*-AA-3	TEXOMA WIND LLC		06/30/2018	SINKING FUND REDEMPTION		787,234	787,234	787,234	787,234	0	0	0	0	0	787,234	0	0	0	16,217	06/30/2034	2FE
883556-AZ-5	THERMO FISHER SCIENTIFIC INC		05/15/2018	DEUTSCHE BANK SECURITIES, INC.		4,016,920	4,000,000	3,992,360	3,996,910	0	304	0	304	0	3,997,214	0	19,706	19,706	108,800	08/15/2021	2FE
887315-AY-5	HISTORIC TW INC		06/15/2018	MATURITY		2,500,000	2,500,000	2,815,550	2,520,598	0	(20,598)	0	(20,598)	0	2,500,000	0	0	0	85,938	06/15/2018	2FE
887317-AX-3	WARNER MEDIA LLC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		482,959	500,000	484,060	484,634	0	88	0	88	0	484,721	0	(1,763)	(1,763)	21,151	07/15/2045	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89171U-CS-6	TPMT_15-4		05/29/2018	J.P. MORGAN SECURITIES, INC.		1,882,962	1,968,000	2,046,720	2,041,556	0	(5,347)	0	(5,347)	0	2,036,209	0	(153,247)	(153,247)	34,057	04/26/2055	1FM
89233P-5T-9	TOYOTA MOTOR CREDIT CORP		04/19/2018	US BANCORP		15,070,050	15,000,000	14,944,350	14,975,332	0	1,793	0	1,793	0	14,977,126	0	92,924	92,924	386,375	01/12/2022	1FE
89236T-DP-7	TOYOTA MOTOR CREDIT CORP		04/25/2018	RAYMOND, JAMES & ASSOCIATES, INC.		4,007,709	4,100,000	4,094,465	4,095,487	0	344	0	344	0	4,095,832	0	(88,123)	(88,123)	84,688	01/11/2022	1FE
89307#-AA-7	TRANS BAY CABLE LLC		06/30/2018	SINKING FUND REDEMPTION		87,000	87,000	87,000	87,000	0	0	0	0	0	87,000	0	0	0	1,275	06/30/2047	1FE
89469A-AB-0	TREEHOUSE FOODS INC		05/29/2018	VARIOUS		1,452,700	1,460,000	1,461,575	1,460,816	0	(118)	0	(118)	0	1,460,698	0	(7,998)	(7,998)	50,218	03/15/2022	4FE
90265E-AH-3	UDR INC		05/29/2018	J.P. MORGAN SECURITIES, INC.		6,053,694	6,000,000	5,998,860	5,999,530	0	54	0	54	0	5,999,585	0	54,110	54,110	146,767	10/01/2020	2FE
90331H-MS-9	US BANK NA/CINCINNATI OH		06/18/2018	US BANCORP		1,421,010	1,500,000	1,494,945	1,496,281	0	225	0	225	0	1,496,505	0	(75,495)	(75,495)	37,683	01/27/2025	1FE
904311-AA-5	UNDER ARMOUR INC		05/29/2018	J.P. MORGAN SECURITIES, INC.		8,856,950	10,000,000	9,957,700	9,963,395	0	1,261	0	1,261	0	9,964,656	0	(1,107,706)	(1,107,706)	148,056	06/15/2026	3FE
907818-ED-6	UNION PACIFIC CORP		05/16/2018	J.P. MORGAN SECURITIES, INC.		7,250,850	7,500,000	7,466,240	7,474,119	0	1,128	0	1,128	0	7,475,247	0	(224,397)	(224,397)	184,844	08/15/2025	2FE
907825-AA-1	UNION PACIFIC RAILROAD CO		05/14/2018	SINKING FUND REDEMPTION		75,680	75,680	76,654	75,680	0	0	0	0	0	75,680	0	0	0	1,221	05/14/2026	1FE
90932L-AA-5	UNITED AIRLINES INC		06/01/2018	SINKING FUND REDEMPTION		145,060	145,060	145,060	145,060	0	0	0	0	0	145,060	0	0	0	2,502	12/01/2027	1FE
91159H-HC-7	US BANCORP		06/26/2018	VARIOUS		6,937,720	7,000,000	6,995,100	6,997,795	0	205	0	205	0	6,998,000	0	(60,280)	(60,280)	148,833	03/15/2022	1FE
91913Y-AN-0	VALERO ENERGY CORP		06/18/2018	CORPORATE ACTION		6,295,800	6,000,000	7,435,080	6,248,132	0	47,668	0	47,668	0	6,295,800	0	0	0	426,563	03/15/2019	2FE
92242G-AB-5	VEE PAK INC TL		06/10/2018	SINKING FUND REDEMPTION		47,500	47,500	46,506	32,388	0	155	0	155	0	47,500	0	0	0	1,143	03/09/2023	3FE
92258L-AA-7	VCC_14-1		05/25/2018	MBS PAYDOWN		443,645	443,645	443,141	446,210	0	(2,564)	0	(2,564)	0	443,645	0	0	0	7,357	09/25/2044	1FE
92276M-AY-1	VENTAS REALTY LP		04/09/2018	CORPORATE ACTION		4,063,880	4,000,000	3,979,560	3,995,693	0	68,187	0	68,187	0	4,063,880	0	0	0	70,667	04/30/2019	2FE
92535V-AA-0	VBTOW_16-2A		06/15/2018	MBS PAYDOWN		15,893	15,893	15,892	15,861	0	31	0	31	0	15,893	0	0	0	378	10/15/2046	2AM
92553P-AT-9	VIACOM INC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		1,002,181	1,000,000	989,680	993,639	0	333	0	333	0	993,971	0	8,210	8,210	31,639	09/01/2023	2FE
92826C-AD-4	VISA INC		06/26/2018	BANK OF AMERICA SECURITIES LLC		6,753,600	7,000,000	6,974,380	6,978,987	0	1,151	0	1,151	0	6,980,138	0	(226,538)	(226,538)	118,825	12/14/2025	1FE
92826C-AE-2	VISA INC		05/29/2018	RBC CAPITAL MARKETS		8,343,032	8,000,000	8,441,920	8,412,424	0	(5,642)	0	(5,642)	0	8,406,782	0	(63,750)	(63,750)	152,167	12/14/2035	1FE
929227-2G-0	WAMU_03-S5		06/01/2018	MBS PAYDOWN		13,858	13,858	14,637	13,931	0	(73)	0	(73)	0	13,858	0	0	0	342	06/25/2033	1FM
929227-4R-4	WAMU_03-S4 1A2		06/25/2018	VARIOUS		10,677	10,677	11,378	10,409	0	268	0	268	0	10,677	0	0	0	424	06/25/2018	1FM
92922F-3R-7	WAMU_05-AR12 2A2		06/01/2018	MBS PAYDOWN		19,175	19,175	18,911	18,684	0	491	0	491	0	19,175	0	0	0	326	09/25/2035	1FM
92922F-4G-0	WAMU_05-AR14 2A2		06/01/2018	MBS PAYDOWN		13,155	13,155	12,962	0	0	13,155	0	13,155	0	13,155	0	0	0	196	12/25/2035	1FM
92922F-4V-7	WAMU_05-AR13		06/25/2018	MBS PAYDOWN		283,945	283,945	280,218	281,721	0	2,223	0	2,223	0	283,945	0	0	0	2,706	10/25/2045	1FM
92922F-7T-9	WAMU_05-AR17 A1B3		06/25/2018	MBS PAYDOWN		8,068	8,068	8,068	7,998	0	69	0	69	0	8,068	0	0	0	71	12/25/2045	1FM
92922F-S2-5	WAMU_05-AR8 21B3		06/25/2018	MBS PAYDOWN		12,396	12,396	12,396	12,396	0	0	0	0	0	12,396	0	0	0	131	07/25/2045	1FM
92922F-WE-4	WAMU_04-AR9 A1		06/01/2018	MBS PAYDOWN		22,430	22,430	21,785	22,294	0	136	0	136	0	22,430	0	0	0	315	08/25/2034	1FM
92925C-DC-3	WAMU_06-AR3 A1C		06/01/2018	MBS PAYDOWN		11,633	19,265	10,322	0	0	(164)	0	(164)	0	11,633	0	0	0	50	02/25/2046	6FM
92927K-A#-9	WABCO HOLDINGS INC		04/30/2018	CORPORATE ACTION		8,700,000	8,700,000	8,700,000	8,700,000	0	0	0	0	0	8,700,000	0	0	0	229,781	06/25/2027	2
92927K-A*-3	WABCO HOLDINGS INC		04/30/2018	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	117,524	06/25/2022	2
92927K-A@-1	WABCO HOLDINGS INC		04/30/2018	CORPORATE ACTION		11,700,000	11,700,000	11,700,000	11,700,000	0	0	0	0	0	11,700,000	0	0	0	299,299	06/25/2025	2
92939K-AH-1	WFRBS_14-C24		06/01/2018	INTEREST ONLY PAYMENT		0	0	127,933	6,591	0	(6,591)	0	(6,591)	0	0	0	0	0	13,795	11/15/2047	1FE
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		04/30/2018	SINKING FUND REDEMPTION		183,656	183,656	183,656	183,656	0	0	0	0	0	183,656	0	0	0	5,638	01/31/2028	1
92977Y-AE-1	WMLT_05-A 4A1		06/01/2018	MBS PAYDOWN		22,346	22,346	22,407	22,292	0	55	0	55	0	22,346	0	0	0	361	08/20/2035	2FM
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		05/29/2018	CITIGROUP GLOBAL MARKETS INC		99,881	100,000	99,608	99,754	0	20	0	20	0	99,774	0	107	107	1,751	11/18/2021	2FE
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		05/29/2018	BANK OF AMERICA SECURITIES LLC		989,434	1,000,000	997,690	998,319	0	72	0	72	0	998,391	0	(8,957)	(8,957)	20,161	11/18/2024	2FE
933638-AC-2	WAMU_06-AR19 1A1B		06/01/2018	MBS PAYDOWN		12,131	19,063	19,045	11,641	0	490	0	490	0	12,131	0	0	0	159	01/25/2047	1FM
933638-AE-8	WAMU_06-AR19 2A1B		06/01/2018	MBS PAYDOWN		1,898	1,960	1,447	0	0	(11)	0	(11)	0	1,898	0	0	0	5	01/25/2047	4FM
93363R-AC-0	WAMU_06-AR13 2A1B		06/01/2018	MBS PAYDOWN		28,523	34,478	19,874	0	0	3	0	3	0	28,523	0	0	0	104	10/25/2046	1FM
93363X-AD-5	WMHE_07-HE4		06/25/2018	MBS PAYDOWN		268,076	268,076	185,583	266,409	0	1,668	0	1,668	0	268,076	0	0	0	2,136	07/25/2047	1FM
93364B-AA-8	WAMU_07-OA5 1A		06/01/2018	MBS PAYDOWN		33,666	33,666	33,666	33,286	0	379	0	379	0	33,666	0	0	0	291	06/25/2047	1FM
939336-2W-2	WMALT_05-1 CX		06/30/2018	VARIOUS		0	0	4,963	0	0	0	0	0	0	0	0	0	0	140	03/25/2035	2Z
93934F-AA-0	WMALT_05-5 CB1		06/25/2018	MBS PAYDOWN		6,535	7,457	7,457	6,445	0	90	0	90	0	6,535	0	0	0	64	07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
93934F-BU-5	WMALT_05-7 4CB		06/01/2018	MBS PAYDOWN		0	38,801	33,196	(264)	0	264	0	264	0	0	0	0	0	746	08/25/2035	1FM
93934F-PT-3	WAMU_06-AR4 2A1A		06/01/2018	MBS PAYDOWN		16,894	16,894	16,862	16,767	0	127	0	127	0	16,894	0	0	0	187	05/25/2046	1FM
93934N-AA-3	WMALT_06-5 1A1		06/25/2018	MBS PAYDOWN		25,440	35,562	20,518	25,000	0	440	0	440	0	25,440	0	0	0	326	07/25/2036	1FM
939355-BR-3	WMALT_07-OA3 4A2		06/01/2018	MBS PAYDOWN		57,114	57,114	57,042	56,533	0	580	0	580	0	57,114	0	0	0	488	04/25/2047	1FM
93935A-AF-9	WMALT_06-AR5 5A		06/01/2018	MBS PAYDOWN		10,500	16,282	12,178	0	0	3	0	3	0	10,500	0	0	0	62	06/25/2046	2FM
93935F-AC-5	WMALT_06-AR6		06/01/2018	MBS PAYDOWN		83,660	85,161	61,515	83,433	0	227	0	227	0	83,660	0	0	0	734	08/25/2046	1FM
93935Y-AA-8	WMALT_06-AR10		06/25/2018	MBS PAYDOWN		49,065	49,065	36,063	48,644	0	422	0	422	0	49,065	0	0	0	378	12/25/2036	1FM
94106L-AZ-2	WASTE MANAGEMENT INC		05/15/2018	RAYMOND, JAMES & ASSOCIATES, INC.		3,556,656	3,600,000	3,590,928	3,593,884	0	325	0	325	0	3,594,210	0	(37,554)	(37,554)	63,700	05/15/2024	2FE
942683-AF-0	WATSON PHARMACEUTICALS INC		04/17/2018	MARKET AXESS		2,451,275	2,500,000	2,479,125	2,489,218	0	631	0	631	0	2,489,849	0	(38,574)	(38,574)	44,688	10/01/2022	2FE
949758-AD-8	WFMBS_04-0 A1		06/01/2018	MBS PAYDOWN		8,568	8,568	8,904	8,530	0	39	0	39	0	8,568	0	0	0	127	08/25/2034	1FM
949771-AD-1	LSS_15-WF1		06/30/2018	VARIOUS		0	0	19,490	0	0	0	0	0	0	0	0	0	0	0	09/25/2045	3Z
949771-AH-2	LSS_15-WF1		06/30/2018	VARIOUS		0	0	19,998	0	0	0	0	0	0	0	0	0	0	0	09/25/2045	3Z
949808-AP-4	WFMBS_03-J IIA1		06/01/2018	MBS PAYDOWN		21,231	21,231	21,783	21,176	0	54	0	54	0	21,231	0	0	0	285	10/25/2033	1FM
94980X-AA-2	WFMBS_03-N 1A1		06/01/2018	MBS PAYDOWN		3,392	3,392	3,500	3,387	0	5	0	5	0	3,392	0	0	0	46	12/25/2033	1FM
94982P-AA-7	WFMBS_05-AR7 1A1		06/01/2018	MBS PAYDOWN		288,237	288,237	281,413	286,618	0	1,619	0	1,619	0	288,237	0	0	0	4,070	05/25/2035	1FM
94982P-AE-9	WFMBS_05-AR7 2A1		06/01/2018	MBS PAYDOWN		79,661	79,661	79,910	79,280	0	381	0	381	0	79,661	0	0	0	1,378	05/25/2035	1FM
94983J-AC-6	WFMBS_06-AR1 IIA1		06/01/2018	MBS PAYDOWN		30,839	30,930	28,597	30,847	0	(8)	0	(8)	0	30,839	0	0	0	482	03/25/2036	1FM
94983N-AK-9	WFMBS_05-12 2A1		06/01/2018	MBS PAYDOWN		337,653	340,020	332,157	335,698	0	1,955	0	1,955	0	337,653	0	0	0	6,469	11/25/2035	1FM
94985J-CD-0	WFMBS_07-7 APO		06/01/2018	MBS PAYDOWN		80,273	81,406	48,233	76,505	0	3,768	0	3,768	0	80,273	0	0	0	0	06/25/2037	1FM
94985L-AL-9	WFMBS_07-13 APO		06/01/2018	MBS PAYDOWN		1,665	1,670	1,213	0	0	452	0	452	0	1,665	0	0	0	0	09/25/2037	1FM
95000A-AT-4	WFCM_15-P2		04/19/2018	GOLDMAN SACHS & CO		11,703,184	11,750,000	11,866,948	11,842,504	0	(4,100)	0	(4,100)	0	11,838,404	0	(135,221)	(135,221)	164,116	12/15/2048	1FM
95000C-BK-8	WFCM_16-NXS5		06/15/2018	PERFORMANCE TRUST CAPITAL PARTNERS		1,052,422	1,000,000	1,055,313	1,055,920	0	1,540	0	1,540	0	1,057,460	0	(5,038)	(5,038)	16,837	01/15/2059	1FM
95000L-BC-6	WFCMT_16-C33		06/01/2018	INTEREST ONLY PAYMENT		0	0	28,679	1,412	0	(1,412)	0	(1,412)	0	0	0	0	0	2,297	03/15/2059	1FE
95058X-AE-8	WEN_18-1A		06/15/2018	MBS PAYDOWN		19,500	19,500	19,500	19,500	0	0	0	0	0	19,500	0	0	0	311	03/15/2048	2AM
960413-AR-3	WESTLAKE CHEMICAL CORP		05/15/2018	CORPORATE ACTION		3,616,061	3,530,000	3,579,215	3,545,514	0	70,547	0	70,547	0	3,616,061	0	0	0	86,044	05/15/2023	2FE
98956P-AC-6	ZIMMER HOLDINGS INC		05/15/2018	US BANCORP		989,050	1,000,000	979,680	991,207	0	795	0	795	0	992,002	0	(2,952)	(2,952)	15,656	11/30/2021	2FE
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		05/31/2018	SINKING FUND REDEMPTION		446,070	446,070	437,404	258,062	0	946	0	946	0	446,070	0	0	0	6,757	09/01/2022	2FE
C7236#-AA-2	PET SUPERMARKET INC - TL		05/08/2018	VARIOUS		84,710	84,710	83,993	53,401	0	93	0	93	0	84,710	0	0	0	1,924	07/05/2022	4FE
C9716#-AC-3	WASTE CONNECTIONS INC		05/28/2018	PRIVATE DIRECT		19,200,024	20,600,000	20,600,000	20,600,000	0	0	0	0	0	20,600,000	0	(1,399,976)	(1,399,976)	311,009	06/01/2026	2FE
C9716#-AG-4	WASTE CONNECTIONS INC		05/28/2018	PRIVATE DIRECT		8,199,324	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	(200,676)	(200,676)	202,118	08/20/2022	2FE
C9716#-AH-2	WASTE CONNECTIONS INC		05/28/2018	COWEN GROUP		5,788,860	6,000,000	6,269,160	6,237,462	0	(9,342)	0	(9,342)	0	6,228,120	0	(439,260)	(439,260)	159,197	08/20/2025	2FE
009088-AA-3	AIR CANADA 2015-2AA PTT	A	06/15/2018	SINKING FUND REDEMPTION		120,553	120,553	120,553	120,553	0	0	0	0	0	120,553	0	0	0	2,260	12/15/2027	1FE
125094-AC-6	CDP FINANCIAL INC 144A	A	06/15/2018	RAYMOND, JAMES & ASSOCIATES, INC.		320,078	250,000	322,140	316,839	0	(926)	0	(926)	0	315,913	0	4,164	4,164	7,933	11/25/2039	1FE
136375-BR-2	CANADIAN NATIONAL RAILWAY COMPANY	A	05/15/2018	MATURITY		5,000,000	5,000,000	4,978,200	4,998,969	0	1,031	0	1,031	0	5,000,000	0	0	0	138,750	05/15/2018	1FE
19238V-AG-0	COGECO CABLE INC	A	05/22/2018	CORPORATE ACTION		1,720,723	1,700,000	1,692,825	1,697,091	0	23,632	0	23,632	0	1,720,723	0	0	0	46,272	05/01/2020	3FE
775109-AK-7	ROGERS COMMUNICATIONS INC	A	04/13/2018	CORPORATE ACTION		15,205,751	14,975,000	14,953,137	14,973,215	0	232,536	0	232,536	0	15,205,751	0	0	0	673,209	08/15/2018	2FE
775109-BE-0	ROGERS COMMUNICATIONS INC	A	05/29/2018	J.P. MORGAN SECURITIES, INC.		11,706,936	12,000,000	11,910,240	11,926,193	0	2,682	0	2,682	0	11,928,875	0	(221,939)	(221,939)	198,167	12/15/2025	2FE
89153U-AF-8	TOTAL CAPITAL CANADA LTD	A	05/22/2018	VARIOUS		29,881,960	31,000,000	30,955,730	30,975,064	0	1,463	0	1,463	0	30,976,528	0	(1,094,568)	(1,094,568)	699,264	07/15/2023	1FE
89356B-AA-6	TRANSCANADA TRUST	A	06/19/2018	MORGAN STANLEY & CO. INC.		9,785,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(215,000)	(215,000)	329,688	05/20/2075	2FE
895945-D8-9	TRICAN WELL SERVICE LTD	A	04/28/2018	MATURITY		841,903	841,903	841,903	841,903	0	0	0	0	0	841,903	0	0	0	35,285	04/28/2018	5
895945-G*-8	TRICAN WELL SERVICE LTD	A	04/28/2018	MATURITY		18,495	18,495	1,208	3,002	0	15,493	0	15,493	0	18,495	0	0	0	22,793	04/28/2018	5
C0445#-AK-2	ARC RESOURCES LTD PRVT	A	05/27/2018	SINKING FUND REDEMPTION		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	91,120	05/27/2022	2
C4111#-AG-6	GRAYMONT LTD	A	06/21/2018	SINKING FUND REDEMPTION		128,571	128,571	128,571	128,571	0	0	0	0	0	128,571	0	0	0	3,021	06/21/2027	2
00084D-AG-5	ABN AMRO BANK NV	D	04/25/2018	CITIGROUP GLOBAL MARKETS INC		1,999,240	2,000,000	1,996,820	1,999,444	0	214	0	214	0	1,999,658	0	(418)	(418)	24,583	10/30/2018	1FE
00289L-AA-3	ABENGOA TRANSMISION SUR SA	D	04/30/2018	SINKING FUND REDEMPTION		39,260	39,260	39,258	39,050	0	210	0	210	0	39,260	0	0	0	1,350	04/30/2043	2FE
044286-93-9	DOLPHIN ENERGY LTD REGS	D	06/15/2018	SINKING FUND REDEMPTION		434,652	434,652	452,165	434,784	0	(132)	0	(132)	0	434,652	0	0	0	12,796	06/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05578D-AW-2	BPCE SA	D	06/18/2018	DEUTSCHE BANK SECURITIES, INC.		3,614,479	3,725,000	3,712,410	3,714,984	0	1,142	0	1,142	0	3,716,126	0	(101,647)	(101,647)	56,341	12/02/2021	1FE
05579H-AB-8	BNZ INTERNATIONAL FUNDING LIMITED	D	04/25/2018	CITIGROUP GLOBAL MARKETS INC		2,946,150	3,000,000	2,997,900	2,998,636	0	133	0	133	0	2,998,769	0	(52,619)	(52,619)	53,854	03/02/2021	1FE
05964H-AD-7	BANCO SANTANDER SA	D	04/11/2018	MIZUHO SECURITIES USA INC		503,615	500,000	500,000	500,000	0	0	0	0	0	500,000	0	3,615	3,615	5,274	02/23/2023	2FE
064255-AQ-5	BANK OF TOKYO-MITSUBISHI UFJ LTD	D	04/25/2018	SMBC NIKKO SECURITIES AMERICA		2,001,120	2,000,000	1,998,240	1,999,743	0	120	0	120	0	1,999,863	0	1,257	1,257	34,200	09/09/2018	1FE
06675F-AN-7	BANQUE FEDERATIVE DU CREDIT MUTUEL	D	06/21/2018	TD SECURITIES USA		1,000,960	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	960	960	17,173	07/20/2022	1FE
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP	D	05/05/2018	SINKING FUND REDEMPTION		998,521	998,521	998,521	998,521	0	0	0	0	0	998,521	0	0	0	22,467	11/05/2020	1FE
191229-AB-9	COCA-COLA ICECEK AS	D	05/29/2018	J.P. MORGAN SECURITIES, INC.		555,120	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(44,880)	(44,880)	17,563	09/19/2024	3FE
225401-AE-8	CREDIT SUISSE GROUP AG	D	06/06/2018	MIZUHO SECURITIES USA INC		1,008,520	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,520	8,520	14,834	12/14/2023	2FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	06/06/2018	CREDIT SUISSE SECURITIES (USA) LLC		4,978,150	5,000,000	4,991,450	4,994,008	0	512	0	512	0	4,994,520	0	(16,370)	(16,370)	138,806	09/15/2022	2FE
268317-AN-4	ELECTRICITE DE FRANCE SA	D	04/25/2018	BNP PARIBAS SECURITIES CORP		244,973	250,000	247,888	248,792	0	135	0	135	0	248,927	0	(3,955)	(3,955)	3,166	10/13/2020	1FE
26876H-AA-6	ENA SUR TRUST	D	05/25/2018	SINKING FUND REDEMPTION		311,703	311,703	311,703	311,703	0	0	0	0	0	311,703	0	0	0	8,961	05/25/2025	2FE
279158-AB-5	ECOPETROL SA	D	05/29/2018	VARIOUS		11,578,500	11,000,000	14,177,500	11,780,033	0	(162,978)	0	(162,978)	0	11,617,055	0	(38,555)	(38,555)	669,941	07/23/2019	2FE
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC	D	05/10/2018	VARIOUS		32,448,300	33,000,000	32,775,600	32,894,251	0	7,688	0	7,688	0	32,901,938	0	(453,638)	(453,638)	454,654	05/08/2022	1FE
40637C-A*-1	HALMA PLC	D	05/28/2018	PRIVATE DIRECT		2,701,215	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	(48,785)	(48,785)	62,231	01/06/2021	2
40637C-A@-9	HALMA PLC	D	05/28/2018	PRIVATE DIRECT		2,928,270	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(71,730)	(71,730)	79,427	01/06/2023	2
453140-AB-1	IMPERIAL TOBACCO FINANCE PLC	D	05/15/2018	HSBC SECURITIES (USA) INC.		4,899,500	5,000,000	4,995,000	4,997,228	0	189	0	189	0	4,997,417	0	(97,917)	(97,917)	134,167	02/11/2023	2FE
46507N-AA-8	ISRAEL ELECTRIC CORP LTD	D	04/30/2018	CORPORATE ACTION		1,322,845	1,282,000	1,313,409	1,287,854	0	34,990	0	34,990	0	1,322,845	0	0	0	73,581	01/15/2019	2FE
50066A-AM-5	KOREA GAS CORPORATION	D	04/26/2018	VARIOUS		2,952,938	3,075,000	3,067,005	3,067,676	0	502	0	502	0	3,068,178	0	(115,240)	(115,240)	65,771	07/20/2022	1FE
53944V-AK-5	LLOYDS BANK PLC	D	04/25/2018	LLOYD SECURITIES INC		2,974,410	3,000,000	2,998,320	2,999,089	0	108	0	108	0	2,999,197	0	(24,787)	(24,787)	56,250	08/17/2020	1FE
55608P-AV-6	MACQUARIE BANK LTD	D	04/19/2018	DEUTSCHE BANK SECURITIES, INC.		9,848,400	10,000,000	9,983,800	9,989,880	0	998	0	998	0	9,990,878	0	(142,478)	(142,478)	220,083	01/15/2021	1FE
55952Y-AK-3	MAGNE_14-8A	D	05/14/2018	MBS PAYDOWN		5,010,000	5,010,000	5,019,619	5,028,947	0	(18,947)	0	(18,947)	0	5,010,000	0	0	0	99,256	04/15/2026	1FE
606822-AQ-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	06/21/2018	MITSUBISHI UFJ SECURITIES		2,008,026	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	8,026	8,026	34,376	07/25/2022	1FE
60687Y-AN-9	MIZUHO FINANCIAL GROUP INC	D	06/21/2018	SMBC NIKKO SECURITIES AMERICA		1,005,820	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	5,820	5,820	14,815	09/11/2022	1FE
62856R-AB-1	MYRIAD INTERNATIONAL HLDG BV	D	05/29/2018	J.P. MORGAN SECURITIES, INC.		1,883,250	1,800,000	1,975,500	1,877,536	0	(9,712)	0	(9,712)	0	1,867,824	0	15,426	15,426	93,300	07/18/2020	2FE
62924*-AA-1	NATIONAL GAS CO OF TRINIDAD & TOBA PRVT	D	06/06/2018	SINKING FUND REDEMPTION		1,062,000	1,062,000	1,096,441	0	0	(748)	0	(748)	0	1,062,000	0	0	0	7,946	06/01/2021	2
62983P-AB-1	NAKILAT INC 144A	D	06/30/2018	MBS PAYDOWN		9,544	9,544	9,501	9,541	0	3	0	3	0	9,544	0	0	0	299	12/31/2033	1FE
69703P-AA-7	PLMRS_18-1A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	19,156	04/18/2031	1FE
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV	D	06/06/2018	CORPORATE ACTION		7,004,925	8,595,000	7,255,301	7,314,037	0	8,245	0	8,245	0	7,322,282	0	(317,357)	(317,357)	521,072	05/20/2043	3FE
71719P-AA-5	PFP_17-4	D	06/18/2018	VARIOUS		985,338	984,877	984,877	984,877	0	0	0	0	0	984,877	0	461	461	13,333	07/14/2035	1FE
780097-BA-8	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/15/2018	J.P. MORGAN SECURITIES, INC.		7,562,325	7,500,000	7,486,425	7,488,348	0	438	0	438	0	7,488,786	0	73,539	73,539	222,000	04/05/2026	2FE
80283L-AM-5	SANTANDER UK PLC	D	04/25/2018	J.P. MORGAN SECURITIES, INC.		5,009,000	5,000,000	4,988,950	4,998,480	0	757	0	757	0	4,999,238	0	9,762	9,762	103,361	08/23/2018	1FE
806213-AA-2	SCENTRE GROUP TRUST 1 / SCENTRE GR	D	04/25/2018	TD SECURITIES USA		2,966,430	3,000,000	2,983,170	2,993,550	0	1,104	0	1,104	0	2,994,654	0	(28,224)	(28,224)	34,042	11/05/2019	1FE
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	D	04/19/2018	DAIWA SECURITIES		2,881,101	2,865,000	2,924,306	2,909,702	0	(2,283)	0	(2,283)	0	2,907,419	0	(26,318)	(26,318)	67,916	08/12/2023	1FE
86562M-AP-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	06/21/2018	SMBC NIKKO SECURITIES AMERICA		1,002,830	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,830	2,830	6,411	07/12/2022	1FE
87938W-AM-5	TELEFONICA EMISIONES SAU	D	04/25/2018	GOLDMAN SACHS & CO		155,769	150,000	164,102	157,002	0	(940)	0	(940)	0	156,062	0	(293)	(293)	3,851	04/27/2020	2FE
87973P-AC-8	TEMASEK FINANCIAL I LTD	D	05/29/2018	DEUTSCHE BANK SECURITIES, INC.		9,581,553	10,000,000	9,916,300	9,956,969	0	2,677	0	2,677	0	9,959,645	0	(378,092)	(378,092)	201,875	01/23/2023	1FE
88322M-AB-3	THAI OIL PCL	D	04/10/2018	CORPORATE ACTION		4,000,000	4,000,000	3,885,200	3,894,439	0	586	0	586	0	3,895,025	0	104,975	104,975	147,208	01/23/2043	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90261X-FA-5	UBS AG STAMFORD CT	D	04/25/2018	MATURITY		15,000,000	15,000,000	14,906,700	14,996,171	0	3,830	0	3,830	0	15,000,000	0	0	0	431,250	04/25/2018	1FE
91912E-AA-3	VALE SA	D	06/26/2018	CORPORATE ACTION		4,578,750	4,500,000	4,463,910	4,466,770	0	307	0	307	0	4,467,077	0	111,673	111,673	200,391	09/11/2042	2FE
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	04/26/2018	VARIOUS		756,819	738,720	787,175	764,521	0	(686)	0	(686)	0	763,835	0	(7,016)	(7,016)	27,026	09/30/2020	1FE
EH9094-82-0	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	04/26/2018	BANK OF AMERICA SECURITIES LLC		5,218,750	5,000,000	6,290,000	5,352,949	0	(65,523)	0	(65,523)	0	5,287,426	0	(68,676)	(68,676)	196,875	09/30/2019	1FE
F3166#-AE-4	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	PRIVATE DIRECT		4,753,776	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	(46,224)	(46,224)	75,516	11/05/2020	1
F3166#-AH-7	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	PRIVATE DIRECT		5,884,129	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	(15,871)	(15,871)	92,822	11/05/2019	1
F3166#-AK-0	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	PRIVATE DIRECT		11,466,120	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(533,880)	(533,880)	220,717	01/05/2022	1
G1696#-AY-2	BUNZL FINANCE PLC	D	05/28/2018	PRIVATE DIRECT		6,443,450	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(56,550)	(56,550)	165,586	01/15/2020	2
G1910#-AQ-9	COBHAM PLC	D	04/17/2018	CORPORATE ACTION		10,849,720	10,251,000	10,268,465	10,265,544	0	584,176	0	584,176	0	10,849,720	0	0	0	205,003	10/28/2024	3
G4910#-AA-8	INTERSERVE PLC	D	04/30/2018	VARIOUS		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	378,231	06/19/2021	3
G4910#-AB-6	INTERSERVE PLC	D	04/30/2018	VARIOUS		23,300,000	23,300,000	23,300,000	23,300,000	0	0	0	0	0	23,300,000	0	0	0	535,110	06/19/2024	3
G4910#-AC-4	INTERSERVE PLC	D	04/30/2018	VARIOUS		19,700,000	19,700,000	19,700,000	19,700,000	0	0	0	0	0	19,700,000	0	0	0	463,431	06/19/2026	3
G6764#-AA-0	OMEGA LEASING NO 9 LTD	D	05/28/2018	VARIOUS		13,038,095	13,539,474	13,539,474	13,539,474	0	0	0	0	0	13,539,474	0	(501,378)	(501,378)	202,808	10/12/2026	1
G7770#-AA-0	SAGE GROUP PLC	D	05/20/2018	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	65,000	05/20/2018	2
G7770#-AB-8	SAGE GROUP PLC	D	05/28/2018	PRIVATE DIRECT		11,150,275	11,300,000	11,300,000	11,300,000	0	0	0	0	0	11,300,000	0	(149,725)	(149,725)	181,754	05/20/2020	2
G7815#-AF-8	SAP IRELAND US FINANCIAL SERVICES	D	05/28/2018	PRIVATE DIRECT		10,665,432	10,800,000	10,800,000	10,800,000	0	0	0	0	0	10,800,000	0	(134,568)	(134,568)	163,278	11/15/2020	1
G9433*-AA-9	WARBURTONS 1876 LIMITED	D	05/28/2018	PRIVATE DIRECT		10,999,323	11,100,000	11,100,000	11,100,000	0	0	0	0	0	11,100,000	0	(100,677)	(100,677)	197,531	04/30/2020	2
K3752#-AD-0	COPENHAGEN ARPTS A/S SR NT SER B PRVT	D	06/29/2018	MATURITY		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	648,600	06/29/2018	2
K7017#-AA-8	MERIDIAN SPIRIT APS	D	06/30/2018	SINKING FUND REDEMPTION		115,756	115,756	115,756	115,756	0	0	0	0	0	115,756	0	0	0	2,379	08/01/2030	2
L8038*-AA-4	SBM BALEAI AZUL	D	06/15/2018	SINKING FUND REDEMPTION		190,500	190,500	190,500	190,500	0	0	0	0	0	190,500	0	0	0	5,239	09/15/2027	3
L9082*-AH-2	TRAFIGURA FUNDING SA	D	04/07/2018	MATURITY		10,300,000	10,300,000	10,300,000	10,300,000	0	0	0	0	0	10,300,000	0	0	0	338,469	04/07/2018	2
M2512*-AA-1	COCA COLA ICECEK	D	05/30/2018	MATURITY		12,000,000	12,000,000	12,012,500	12,001,837	0	(1,837)	0	(1,837)	0	12,000,000	0	0	0	205,200	05/30/2018	2
N3166#-AD-7	FERRING BV	D	06/30/2018	MATURITY		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	0	06/30/2018	2
Q3920#-AD-1	FONTERRA COOPERATIVE GROUP LTD PRVT	D	05/29/2018	MATURITY		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	373,750	05/29/2018	1
Q6270#-AE-8	MURRAY GOULBURN COOP LTD PRVT	D	04/27/2018	VARIOUS		30,242,634	29,000,000	29,000,000	29,000,000	0	1,242,634	0	1,242,634	0	30,242,634	0	0	0	842,450	10/29/2019	3
Q8773#-AS-5	STOCKLAND FINANCE PTY LIMITED PRVT	D	06/21/2018	MATURITY		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	86,710	06/21/2018	1
T8677*-AA-2	SOGEFI SPA	D	06/01/2018	SINKING FUND REDEMPTION		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	93,000	06/01/2023	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,432,552,062	1,436,433,758	1,444,539,722	1,413,350,283	1,208	2,804,270	0	2,805,478	0	1,441,731,470	0	(9,179,416)	(9,179,416)	33,047,866	XXX	XXX
369622-39-4	GENERAL ELECTRIC CO		05/30/2018	CORPORATE ACTION		2,500,000	100,000	2,040,000	2,053,281	0	1,587	0	1,587	0	2,054,868	0	445,132	445,132	63,319		1FE
416515-AW-4	HARTFORD FINANCIAL SERVICES GROUP		06/15/2018	CORPORATE ACTION		1,300,000	1,300,000	1,298,973	1,299,138	0	862	0	862	0	1,300,000	0	0	0	52,813	06/15/2038	2FE
06739H-AA-5	BARCLAYS BANK PLC 144A	D	04/25/2018	CORPORATE ACTION		10,000,000	10,000,000	10,000,000	9,996,747	0	3,253	0	3,253	0	10,000,000	0	0	0	385,000	01/01/9999	3FE
4899999. Subtotal - Bonds - Hybrid Securities						13,800,000	11,400,000	13,338,973	13,349,166	0	5,702	0	5,702	0	13,354,868	0	445,132	445,132	501,132	XXX	XXX
92915C-AN-4	VOYA_16-1A	D	04/20/2018	MBS PAYDOWN		5,625	5,625	5,625	0	0	0	0	0	0	5,625	0	0	0	26	01/20/2031	1FE
92915Q-AA-1	VOYA_17-3A	D	04/19/2018	MBS PAYDOWN		13,750	13,750	4,490	4,490	0	9,260	0	9,260	0	13,750	0	0	0	80	07/20/2030	1FE
92915U-AA-2	VOYA CLO LTD VOYA_17-2A	D	04/30/2018	MBS PAYDOWN		15,300	15,300	15,356	7,900	0	0	0	0	0	15,300	0	0	0	161	06/07/2030	1FE
92916M-AE-1	VOYA_17-1A	D	04/17/2018	MBS PAYDOWN		114,475	114,475	114,475	114,475	0	0	0	0	0	114,475	0	0	0	767	04/17/2030	1FE
92917C-AA-0	INGIM_13-1A	D	04/15/2018	MBS PAYDOWN		13,750	13,750	13,750	13,750	0	0	0	0	0	13,750	0	0	0	149	10/15/2030	1FE
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						162,900	162,900	153,696	140,615	0	9,260	0	9,260	0	162,900	0	0	0	1,183	XXX	XXX
8399997. Total - Bonds - Part 4						1,746,327,472	1,742,619,681	1,825,896,924	1,741,088,292	1,208	(1,942,121)	268	(1,941,181)	0	1,765,379,227	0	(19,051,770)	(19,051,770)	46,071,763	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,746,327,472	1,742,619,681	1,825,896,924	1,741,088,292	1,208	(1,942,121)	268	(1,941,181)	0	1,765,379,227	0	(19,051,770)	(19,051,770)	46,071,763	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						1,746,327,472	XXX	1,825,896,924	1,741,088,292	1,208	(1,942,121)	268	(1,941,181)	0	1,765,379,227	0	(19,051,770)	(19,051,770)	46,071,763	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2423.46	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/10/2017	07/06/2018	525	1,273,023	JUL18 SPX C @ 2423.46	70,298	0	0	155,333		155,333	39,709	0	(35,246)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2425.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/13/2017	07/10/2018	536	1,299,606	JUL18 SPX C @ 2425.59	74,927	0	0	158,343		158,343	42,264	0	(37,464)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2455.84	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/19/2017	07/13/2018	499	1,224,662	JUL18 SPX C @ 2455.84	66,048	0	0	133,017		133,017	35,901	0	(33,300)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2469.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2017	07/20/2018	422	1,041,512	JUL18 SPX C @ 2469.43	52,501	0	0	107,847		107,847	27,776	0	(26,323)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2476.58	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/28/2017	07/26/2018	611	1,512,444	JUL18 SPX C @ 2476.58	72,104	0	0	152,584		152,584	36,816	0	(35,953)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2473.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/01/2017	07/27/2018	635	1,571,290	JUL18 SPX C @ 2473.44	78,175	0	0	160,574		160,574	40,311	0	(39,305)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2474.86	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	08/07/2017	08/03/2018	411	1,017,592	AUG18 SPX C @ 2474.86	51,572	0	0	102,474		102,474	24,705	0	(25,858)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2478.31	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2017	08/06/2018	621	1,538,955	AUG18 SPX C @ 2478.31	75,774	0	0	152,145		152,145	34,609	0	(37,887)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2474.7	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2017	08/09/2018	445	1,100,786	AUG18 SPX C @ 2474.7	52,639	0	0	110,078		110,078	23,407	0	(26,247)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2440.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/15/2017	08/10/2018	564	1,375,232	AUG18 SPX C @ 2440.25	80,737	0	0	157,762		157,762	39,133	0	(40,593)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2450.66	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/21/2017	08/17/2018	599	1,468,157	AUG18 SPX C @ 2450.66	70,197	0	0	160,112		160,112	30,667	0	(35,196)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2438.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/24/2017	08/22/2018	639	1,558,598	AUG18 SPX C @ 2438.73	86,144	0	0	176,846		176,846	36,735	0	(42,953)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2442.4	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/29/2017	08/24/2018	540	1,319,173	AUG18 SPX C @ 2442.4	71,804	0	0	147,222		147,222	30,003	0	(36,101)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2451	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/01/2017	08/30/2018	712	1,744,208	AUG18 SPX C @ 2451	107,291	0	0	188,077		188,077	43,424	0	(53,498)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2476.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/06/2017	08/31/2018	415	1,026,822	AUG18 SPX C @ 2476.09	53,855	0	0	100,249		100,249	20,408	0	(27,152)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2463.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/11/2017	09/07/2018	411	1,012,306	SEP18 SPX C @ 2463.43	61,313	0	0	105,222		105,222	25,072	0	(30,741)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2479.45	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/14/2017	09/11/2018	541	1,342,442	SEP18 SPX C @ 2479.45	78,385	0	0	131,582		131,582	31,181	0	(39,193)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2497.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	09/18/2017	09/14/2018	429	1,070,575	SEP18 SPX C @ 2497.76	59,271	0	0	97,877		97,877	23,120	0	(29,717)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2501.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/20/2017	09/17/2018	464	1,161,317	SEP18 SPX C @ 2501.32	63,665	0	0	105,018		105,018	24,723	0	(31,833)	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2505.19	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/25/2017	09/21/2018	452	1,133,437	SEP18 SPX C @ 2505.19	57,892	0	0	101,531		101,531	22,162	0	(29,026)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2499.05	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/28/2017	09/25/2018	643	1,608,105	SEP18 SPX C @ 2499.05	90,946	0	0	148,980		148,980	36,220	0	(45,473)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2514.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/03/2017	09/28/2018	439	1,104,176	SEP18 SPX C @ 2514.53	61,982	0	0	96,385		96,385	24,644	0	(31,163)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2546.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/10/2017	10/05/2018	428	1,090,172	OCT18 SPX C @ 2546.41	56,599	0	0	83,934		83,934	21,670	0	(28,457)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2553.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/17/2017	10/12/2018	486	1,241,602	OCT18 SPX C @ 2553.23	64,871	0	0	94,279		94,279	25,463	0	(32,616)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2566.56	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/24/2017	10/19/2018	575	1,476,207	OCT18 SPX C @ 2566.56	77,349	0	0	107,286		107,286	30,490	0	(38,889)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2562.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/30/2017	10/26/2018	576	1,475,851	OCT18 SPX C @ 2562.62	80,461	0	0	111,272		111,272	32,611	0	(40,342)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2578.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/06/2017	11/01/2018	460	1,185,425	NOV18 SPX C @ 2578.1	65,440	0	0	84,446		84,446	26,600	0	(32,902)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2589.37	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/09/2017	11/06/2018	436	1,128,725	NOV18 SPX C @ 2589.37	58,123	0	0	77,185		77,185	23,045	0	(29,062)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2581.78	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/16/2017	11/14/2018	399	1,030,084	NOV18 SPX C @ 2581.78	57,424	0	0	74,476		74,476	24,282	0	(28,633)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2583.57	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	11/27/2017	11/20/2018	605	1,562,918	NOV18 SPX C @ 2583.57	92,680	0	0	113,688		113,688	40,966	0	(46,858)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2624.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/05/2017	11/29/2018	390	1,022,617	NOV18 SPX C @ 2624.32	59,491	0	0	62,724		62,724	25,655	0	(29,994)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2631.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/08/2017	12/07/2018	739	1,943,807	DEC18 SPX C @ 2631.09	66,606	0	0	117,881		117,881	26,004	0	(33,120)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 SPX C @ 2774.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/19/2018	01/11/2019	416	1,154,814	JAN19 SPX C @ 2774.85	0	71,556	0	34,559		34,559	(4,858)	0	(32,140)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 SPX C @ 2842.7	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/01/2018	01/25/2019	416	1,183,686	JAN19 SPX C @ 2842.7	0	68,261	0	22,884		22,884	(16,967)	0	(28,410)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 SPX C @ 2699.95	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/13/2018	02/07/2019	458	1,235,676	FEB19 SPX C @ 2699.95	0	76,513	0	63,821		63,821	16,506	0	(29,199)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 SPX C @ 2733.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/01/2018	02/22/2019	446	1,217,886	FEB19 SPX C @ 2733.07	0	75,691	0	55,539		55,539	5,431	0	(25,583)	0	0		0001
OTC OPTION CALL BOUGHT, MAR19 SPX C @ 2758.16	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	03/13/2018	03/08/2019	799	2,204,136	MAR19 SPX C @ 2758.16	0	151,379	0	92,043		92,043	(13,501)	0	(45,834)	0	0		0001
OTC OPTION CALL BOUGHT, MAR19 SPX C @ 2724.54	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/26/2018	03/20/2019	381	1,038,325	MAR19 SPX C @ 2724.54	0	51,721	0	53,512		53,512	15,622	0	(13,831)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2598.75	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	04/05/2018	04/01/2019	522	1,355,294	APR19 SPX C @ 2598.75	0	117,883	0	120,929		120,929	31,129	0	(28,083)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2643.78	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	04/13/2018	04/10/2019	430	1,136,990	APR19 SPX C @ 2643.78	0	85,501	0	86,921		86,921	19,843	0	(18,423)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2660.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	04/26/2018	04/18/2019	391	1,039,468	APR19 SPX C @ 2660.96	0	70,161	0	75,382		75,382	17,995	0	(12,774)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2652.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	05/04/2018	04/29/2019	420	1,114,354	APR19 SPX C @ 2652.63	0	75,100	0	84,904		84,904	21,695	0	(11,891)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 SPX C @ 2709.05	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2018	05/10/2019	580	1,571,960	MAY19 SPX C @ 2709.05	0	95,097	0	97,453		97,453	14,508	0	(12,151)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 SPX C @ 2730.21	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/08/2018	05/31/2019	631	1,721,807	MAY19 SPX C @ 2730.21	0	122,237	0	101,306		101,306	(12,714)	0	(8,218)	0	0		0001
OTC OPTION CALL BOUGHT, JUN19 SPX C @ 2758.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/29/2018	06/20/2019	1,145	3,156,780	JUN19 SPX C @ 2758.1	0	184,059	0	173,227		173,227	(10,315)	0	(517)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2668.61	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	01/03/2018	12/18/2018	387	1,031,478	DEC18 SPX C @ 2668.61	0	64,737	0	53,375		53,375	21,655	0	(33,018)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 SPX C @ 2712.46	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/05/2018	01/04/2019	468	1,270,428	JAN19 SPX C @ 2712.46	0	74,290	0	54,663		54,663	16,294	0	(35,921)	0	0		0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,216,564	1,384,186	0	5,046,947	XXX	5,046,947	1,092,099	0	(1,447,088)	0	0	XXX	XXX
CAP BOUGHT, 4.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	1	500,000,000	4.000000 10Y CMS CAP	13,500,000	0	0	5,595,070		5,595,070	2,347,490	0	(668,171)	0	0		0001
CAP BOUGHT, 4.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	1	500,000,000	4.000000 10Y CMS CAP	13,500,000	0	0	5,595,070		5,595,070	2,347,490	0	(668,171)	0	0		0001
CAP BOUGHT, 4.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	1	30,000,000	4.000000 10Y CMS CAP	810,000	0	0	335,704		335,704	140,849	0	(40,090)	0	0		0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										27,810,000	0	0	11,525,844	XXX	11,525,844	4,835,829	0	(1,376,432)	0	0	XXX	XXX
SWAPTION, 4Y RTP 5.990000 11/8/2019	Stable Value Products	Exhibit 5	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2012	11/13/2023	1	150,000,000	4Y RTP 5.990000 11/8/2019	1,470,000	0	0	9,444		9,444	110,453	0	(104,096)	0	0		0001
SWAPTION, 3Y RTP 6.075000 11/9/2020	Stable Value Products	Exhibit 5	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2012	11/12/2023	1	150,000,000	3Y RTP 6.075000 11/9/2020	1,297,500	0	0	21,935		21,935	91,099	0	(80,345)	0	0		0001
SWAPTION, 2Y RTP 5.175000 11/8/2021	Stable Value Products	Exhibit 5	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2012	11/10/2023	1	150,000,000	2Y RTP 5.175000 11/8/2021	1,245,000	0	0	133,777		133,777	123,439	0	(68,556)	0	0		0001
SWAPTION, 1Y RTP 5.250000 11/8/2022	Stable Value Products	Exhibit 5	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2012	11/10/2023	1	150,000,000	1Y RTP 5.250000 11/8/2022	690,000	0	0	114,773		114,773	80,855	0	(34,198)	0	0		0001
0139999. Subtotal - Purchased Options - Hedging Other - Other										4,702,500	0	0	279,929	XXX	279,929	405,846	0	(287,195)	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										34,729,064	1,384,186	0	16,852,720	XXX	16,852,720	6,333,774	0	(3,110,715)	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										2,216,564	1,384,186	0	5,046,947	XXX	5,046,947	1,092,099	0	(1,447,088)	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										27,810,000	0	0	11,525,844	XXX	11,525,844	4,835,829	0	(1,376,432)	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										4,702,500	0	0	279,929	XXX	279,929	405,846	0	(287,195)	0	0	XXX	XXX
0429999. Total Purchased Options										34,729,064	1,384,186	0	16,852,720	XXX	16,852,720	6,333,774	0	(3,110,715)	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, JUL18 SPX C @ 2492.35	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/10/2017	07/06/2018	525	1,273,023	JUL18 SPX C @ 2492.35	(49,040)	0	0	(119,261)		(119,261)	(23,793)	0	24,588	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2494.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/13/2017	07/10/2018	536	1,299,606	JUL18 SPX C @ 2494.85	(52,614)	0	0	(121,491)		(121,491)	(25,740)	0	26,307	0	0		0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2523.21	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/19/2017	07/13/2018	499	1,224,662	JUL18 SPX C @ 2523.21	(46,083)	0	0	(99,902)		(99,902)	(20,580)	0	23,234	0	0		0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2537.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2017	07/20/2018	422	1,041,512	JUL18 SPX C @ 2537.83	(35,807)	0	0	(79,835)		(79,835)	(14,938)	0	17,953	0	0		0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2542.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/28/2017	07/26/2018	611	1,512,444	JUL18 SPX C @ 2542.83	(49,479)	0	0	(113,854)		(113,854)	(19,548)	0	24,671	0	0		0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2539.84	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/01/2017	07/27/2018	635	1,571,290	JUL18 SPX C @ 2539.84	(53,892)	0	0	(120,267)		(120,267)	(21,973)	0	27,096	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2539.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	08/07/2017	08/03/2018	411	1,017,592	AUG18 SPX C @ 2539.39	(36,180)	0	0	(77,532)		(77,532)	(13,457)	0	18,140	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2542.56	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2017	08/06/2018	621	1,538,955	AUG18 SPX C @ 2542.56	(53,096)	0	0	(114,947)		(114,947)	(18,148)	0	26,548	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2532.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2017	08/09/2018	445	1,100,786	AUG18 SPX C @ 2532.94	(38,283)	0	0	(85,981)		(85,981)	(13,067)	0	19,089	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2496.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/15/2017	08/10/2018	564	1,375,232	AUG18 SPX C @ 2496.81	(60,748)	0	0	(127,638)		(127,638)	(25,373)	0	30,543	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2512.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/21/2017	08/17/2018	599	1,468,157	AUG18 SPX C @ 2512.26	(50,136)	0	0	(125,922)		(125,922)	(16,577)	0	25,138	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2499.84	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/24/2017	08/22/2018	639	1,558,598	AUG18 SPX C @ 2499.84	(62,718)	0	0	(140,779)		(140,779)	(21,124)	0	31,273	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2499.99	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/29/2017	08/24/2018	540	1,319,173	AUG18 SPX C @ 2499.99	(53,244)	0	0	(118,611)		(118,611)	(17,597)	0	26,770	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2514.49	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/01/2017	08/30/2018	712	1,744,208	AUG18 SPX C @ 2514.49	(78,961)	0	0	(147,058)		(147,058)	(25,004)	0	39,372	0	0		0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2538.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	09/06/2017	08/31/2018	415	1,026,822	AUG18 SPX C @ 2538.73	(38,603)	0	0	(77,062)		(77,062)	(10,242)	0	19,463	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2528.78	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/11/2017	09/07/2018	411	1,012,306	SEP18 SPX C @ 2528.78	(44,865)	0	0	(81,281)		(81,281)	(14,417)	0	22,495	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2545.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/14/2017	09/11/2018	541	1,342,442	SEP18 SPX C @ 2545.83	(56,610)	0	0	(100,088)		(100,088)	(17,183)	0	28,305	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2564.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	09/18/2017	09/14/2018	429	1,070,575	SEP18 SPX C @ 2564.76	(42,093)	0	0	(73,138)		(73,138)	(12,087)	0	21,105	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2573.66	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/20/2017	09/17/2018	464	1,161,317	SEP18 SPX C @ 2573.66	(43,802)	0	0	(76,389)		(76,389)	(12,059)	0	21,901	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2569.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/25/2017	09/21/2018	452	1,133,437	SEP18 SPX C @ 2569.12	(41,055)	0	0	(76,985)		(76,985)	(11,459)	0	20,584	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2567.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/28/2017	09/25/2018	643	1,608,105	SEP18 SPX C @ 2567.01	(64,667)	0	0	(111,888)		(111,888)	(19,719)	0	32,333	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2581.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/03/2017	09/28/2018	439	1,104,176	SEP18 SPX C @ 2581.26	(44,111)	0	0	(71,946)		(71,946)	(13,458)	0	22,178	0	0		0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2609.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/10/2017	10/05/2018	428	1,090,172	OCT18 SPX C @ 2609.02	(40,288)	0	0	(62,318)		(62,318)	(11,464)	0	20,256	0	0		0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2616.49	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/17/2017	10/12/2018	486	1,241,602	OCT18 SPX C @ 2616.49	(46,340)	0	0	(69,763)		(69,763)	(13,840)	0	23,299	0	0		0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2632.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/24/2017	10/19/2018	575	1,476,207	OCT18 SPX C @ 2632.8	(54,154)	0	0	(77,537)		(77,537)	(16,007)	0	27,227	0	0		0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2634.74	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/30/2017	10/26/2018	576	1,475,851	OCT18 SPX C @ 2634.74	(55,561)	0	0	(78,906)		(78,906)	(17,090)	0	27,857	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2648.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/06/2017	11/01/2018	460	1,185,425	NOV18 SPX C @ 2648.07	(45,683)	0	0	(59,879)		(59,879)	(14,364)	0	22,968	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2657.29	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/09/2017	11/06/2018	436	1,128,725	NOV18 SPX C @ 2657.29	(40,757)	0	0	(54,943)		(54,943)	(12,297)	0	20,379	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2653.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/16/2017	11/14/2018	399	1,030,084	NOV18 SPX C @ 2653.73	(41,460)	0	0	(52,831)		(52,831)	(14,307)	0	20,673	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2649.17	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	11/27/2017	11/20/2018	605	1,562,918	NOV18 SPX C @ 2649.17	(68,208)	0	0	(83,795)		(83,795)	(25,835)	0	34,485	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2692.91	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/05/2017	11/29/2018	390	1,022,617	NOV18 SPX C @ 2692.91	(42,728)	0	0	(43,897)		(43,897)	(15,552)	0	21,543	0	0		0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2703.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/08/2017	12/07/2018	739	1,943,807	DEC18 SPX C @ 2703.15	(33,218)	0	0	(81,060)		(81,060)	(6,243)	0	16,520	0	0		0001
OTC OPTION CALL WRITTEN, JAN19 SPX C @ 2848.46	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/19/2018	01/11/2019	416	1,154,814	JAN19 SPX C @ 2848.46	0	(52,620)	0	(19,774)		(19,774)	9,212	0	23,634	0	0		0001
OTC OPTION CALL WRITTEN, JAN19 SPX C @ 2917.42	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/01/2018	01/25/2019	416	1,183,686	JAN19 SPX C @ 2917.42	0	(49,754)	0	(11,985)		(11,985)	17,061	0	20,708	0	0		0001
OTC OPTION CALL WRITTEN, FEB19 SPX C @ 2767.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/13/2018	02/07/2019	458	1,235,676	FEB19 SPX C @ 2767.44	0	(58,578)	0	(44,956)		(44,956)	(8,732)	0	22,354	0	0		0001
OTC OPTION CALL WRITTEN, FEB19 SPX C @ 2799.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/01/2018	02/22/2019	446	1,217,886	FEB19 SPX C @ 2799.02	0	(58,297)	0	(38,712)		(38,712)	(119)	0	19,704	0	0		0001
OTC OPTION CALL WRITTEN, MAR19 SPX C @ 2823.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	03/13/2018	03/08/2019	799	2,204,136	MAR19 SPX C @ 2823.8	0	(118,588)	0	(63,519)		(63,519)	19,163	0	35,906	0	0		0001
OTC OPTION CALL WRITTEN, MAR19 SPX C @ 2788.04	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/26/2018	03/20/2019	381	1,038,325	MAR19 SPX C @ 2788.04	0	(39,319)	0	(39,246)		(39,246)	(10,441)	0	10,514	0	0		0001
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2662	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	04/05/2018	04/01/2019	522	1,355,294	APR19 SPX C @ 2662	0	(96,654)	0	(97,335)		(97,335)	(23,707)	0	23,025	0	0		0001
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2706.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	04/13/2018	04/10/2019	430	1,136,990	APR19 SPX C @ 2706.94	0	(68,800)	0	(68,529)		(68,529)	(14,553)	0	14,824	0	0		0001
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2722.88	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	04/26/2018	04/18/2019	391	1,039,468	APR19 SPX C @ 2722.88	0	(55,397)	0	(59,364)		(59,364)	(14,053)	0	10,086	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2715.5	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	05/04/2018	04/29/2019	420	1,114,354	APR19 SPX C @ 2715.5	0	(58,687)	0	(67,267)		(67,267)	(17,873)	0	9,292	0	0		0001
OTC OPTION CALL WRITTEN, MAY19 SPX C @ 2772.04	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2018	05/10/2019	580	1,571,960	MAY19 SPX C @ 2772.04	0	(72,993)	0	(75,120)		(75,120)	(11,454)	0	9,327	0	0		0001
OTC OPTION CALL WRITTEN, MAY19 SPX C @ 2795.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/08/2018	05/31/2019	631	1,721,807	MAY19 SPX C @ 2795.23	0	(95,388)	0	(77,261)		(77,261)	11,715	0	6,413	0	0		0001
OTC OPTION CALL WRITTEN, JUN19 SPX C @ 2823.95	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/29/2018	06/20/2019	1,145	3,156,780	JUN19 SPX C @ 2823.95	0	(139,642)	0	(130,759)		(130,759)	8,493	0	392	0	0		0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2742.27	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	01/03/2018	12/18/2018	387	1,031,478	DEC18 SPX C @ 2742.27	0	(45,894)	0	(35,150)		(35,150)	(12,663)	0	23,407	0	0		0001
OTC OPTION CALL WRITTEN, JAN19 SPX C @ 2783.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/05/2018	01/04/2019	468	1,270,428	JAN19 SPX C @ 2783.82	0	(53,226)	0	(35,298)		(35,298)	(7,808)	0	25,735	0	0		0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,564,484)	(1,063,837)	0	(3,791,059)	XXX	(3,791,059)	(590,301)	0	1,039,614	0	0	XXX	XXX
CAP WRITTEN, 8.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	1	500,000,000	8.000000 10Y CMS CAP	(2,625,000)	0	0	(310,881)		(310,881)	(201,695)	0	129,922	0	0		0001
CAP WRITTEN, 8.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	1	500,000,000	8.000000 10Y CMS CAP	(2,625,000)	0	0	(310,881)		(310,881)	(201,695)	0	129,922	0	0		0001
CAP WRITTEN, 8.000000 10Y CMS CAP	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2015	03/09/2025	1	30,000,000	8.000000 10Y CMS CAP	(157,500)	0	0	(18,653)		(18,653)	(12,195)	0	7,795	0	0		0001
0529999. Subtotal - Written Options - Hedging Other - Caps										(5,407,500)	0	0	(640,415)	XXX	(640,415)	(415,585)	0	267,639	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(6,971,984)	(1,063,837)	0	(4,431,474)	XXX	(4,431,474)	(1,005,886)	0	1,307,253	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										(1,564,484)	(1,063,837)	0	(3,791,059)	XXX	(3,791,059)	(590,301)	0	1,039,614	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										(5,407,500)	0	0	(640,415)	XXX	(640,415)	(415,585)	0	267,639	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										(6,971,984)	(1,063,837)	0	(4,431,474)	XXX	(4,431,474)	(1,005,886)	0	1,307,253	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2020	1	5,300,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	11,795	0		(67,796)	0	0	0	0	40,511		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2020	1	100,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	223	0		(1,279)	0	0	0	0	764		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2020	1	400,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	890	0		(5,117)	0	0	0	0	3,057		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	100,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	519	0		(229)	0	0	0	0	1,155		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	6,800,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	35,271	0		(15,557)	0	0	0	0	78,547		(100/100)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	600,000	...REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	3,112	0		(1,373)	0	0	0	0	6,931		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2027	1	500,000	...REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	1,356	0		(26,296)	0	0	0	0	7,413		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2027	1	2,500,000	...REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	6,781	0		(131,480)	0	0	0	0	37,064		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2027	1	9,000,000	...REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	24,413	0		(473,327)	0	0	0	0	133,429		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2030	1	10,000,000	...REC FSWP: USD 3.340500 4/13/2030 [PAY 6ML]	0	0	33,010	0		(622,273)	0	0	0	0	171,716		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2018	1	457,300,000	...REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	1,487,016	0		296,316	0	0	0	0	598,404		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2018	1	9,400,000	...REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	30,566	0		6,091	0	0	0	0	12,300		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2019	1	100,000	...REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	187	0		1,112	0	0	0	0	517		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2019	1	2,900,000	...REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	5,420	0		32,255	0	0	0	0	14,988		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2020	1	12,600,000	...REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	8,871	0		263,379	0	0	0	0	90,668		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2020	1	119,600,000	...REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	84,201	0		2,500,010	0	0	0	0	860,628		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2021	1	377,300,000	...REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	(95,379)	0		10,408,072	0	0	0	0	3,306,079		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2021	1	29,800,000	...REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	(7,533)	0		822,053	0	0	0	0	261,122		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2023	1	149,100,000	...REC 1ML [PAY SWP: USD 2.050000 7/25/2023]	0	0	(244,082)	0		5,082,999	0	0	0	0	1,678,821		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2023	1	3,300,000	...REC 1ML [PAY SWP: USD 2.050000 7/25/2023]	0	0	(5,402)	0		112,501	0	0	0	0	37,157		(100/100)

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CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2024	1	101,300,000	REC 1ML [PAY SWP: USD 2.145000 7/25/2024]	0	0	(215,478)	0		3,615,022	0	0	0	0	1,248,291		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/27/2016	10/31/2023	1	188,000,000	REC 1ML [PAY SWP: USD 1.375000 10/31/2023]	0	0	266,750	0		13,027,572	0	0	0	0	2,172,138		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/27/2016	10/31/2023	1	4,000,000	REC 1ML [PAY SWP: USD 1.375000 10/31/2023]	0	0	5,676	0		277,182	0	0	0	0	46,216		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/01/2016	12/15/2021	1	248,000,000	REC 1ML [PAY SWP: USD 1.769000 12/15/2021]	0	0	(61,672)	0		7,904,898	0	0	0	0	2,307,538		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/01/2016	12/15/2021	1	4,000,000	REC 1ML [PAY SWP: USD 1.769000 12/15/2021]	0	0	(995)	0		127,498	0	0	0	0	37,218		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	12/20/2017	12/15/2024	1	190,000,000	REC 1ML [PAY SWP: USD 2.291000 15-DEC-2024]	0	0	(534,037)	0		5,593,247	0	0	0	0	2,415,645		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	12/20/2017	12/15/2024	1	4,000,000	REC 1ML [PAY SWP: USD 2.291000 15-DEC-2024]	0	0	(11,243)	0		117,752	0	0	0	0	50,856		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	01/11/2018	01/25/2023	1	4,000,000	REC 1ML [PAY SWP: USD 2.277000 25-JAN-2023]	0	0	(9,504)	0		83,551	0	0	0	0	42,780		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	01/11/2018	01/25/2023	1	4,000,000	REC 1ML [PAY SWP: USD 2.277000 25-JAN-2023]	0	0	(9,504)	0		83,551	0	0	0	0	42,780		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	01/11/2018	01/25/2023	1	210,000,000	REC 1ML [PAY SWP: USD 2.277000 25-JAN-2023]	0	0	(498,951)	0		4,386,415	0	0	0	0	2,245,955		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/02/2018	02/06/2025	1	5,000,000	REC 1ML [PAY SWP: USD 2.693000 06-FEB-2025]	0	0	(17,820)	0		28,647	0	0	0	0	64,279		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/02/2018	02/06/2025	1	2,000,000	REC 1ML [PAY SWP: USD 2.693000 06-FEB-2025]	0	0	(7,128)	0		11,459	0	0	0	0	25,712		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/02/2018	02/06/2025	1	250,000,000	REC 1ML [PAY SWP: USD 2.693000 06-FEB-2025]	0	0	(891,002)	0		1,432,342	0	0	0	0	3,213,973		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/16/2018	02/20/2021	1	8,000,000	REC 1ML [PAY SWP: USD 2.480000 20-FEB-2021]	0	0	(18,744)	0		43,588	0	0	0	0	65,073		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/16/2018	02/20/2021	1	8,000,000	REC 1ML [PAY SWP: USD 2.480000 20-FEB-2021]	0	0	(18,744)	0		43,588	0	0	0	0	65,073		(100/100)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	02/16/2018	02/20/2021	1	276,000,000	REC 1ML [PAY SWP: USD 2.480000 20-FEB-2021]	0	0	(646,682)	0		1,503,790	0	0	0	0	2,245,025		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/15/2020	1	15,000,000	REC 1ML [PAY SWP: USD 2.595000 15-JUN-2020]	0	0	(6,569)	0		7,326	0	0	0	0	105,044		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/25/2023	1	40,000,000	REC 1ML [PAY SWP: USD 2.788500 25-JUN-2023]	0	0	(23,688)	0		(41,973)	0	0	0	0	446,723		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/14/2012	03/15/2019	1	6,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	2,239	0		26,000	0	0	0	0	25,222		(100/100)
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,315,861)	0	XXX	56,451,516	0	0	0	0	24,206,812	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,042	(4,355)		(10,098)	0	3,325	0	0	1,613		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,042	(4,355)		(10,098)	0	3,325	0	0	1,613		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,042	(4,355)		(10,098)	0	3,325	0	0	1,613		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	11,577,200	CSWAP: EUR/USD 9/23/2026	21,115	0	107,317	(448,565)		(1,040,124)	0	342,475	0	0	166,148		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	7,081,200	CSWAP: EUR/USD 9/23/2028	12,915	0	62,689	(274,365)		(645,206)	0	209,475	0	0	113,305		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	995	(4,355)		(10,241)	0	3,325	0	0	1,798		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	22,390,000	CSWAP: EUR/USD 11/15/2023	933,000	0	222,240	(961,000)		(2,001,184)	0	665,000	0	0	259,686		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	1,111	(4,805)		(10,006)	0	3,325	0	0	1,298		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	1,111	(4,805)		(10,006)	0	3,325	0	0	1,298		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	1,111	(4,805)		(10,006)	0	3,325	0	0	1,298		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	111,950	CSWAP: EUR/USD 11/15/2028	4,665	0	1,015	(4,805)		(10,779)	0	3,325	0	0	1,804		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	111,950	CSWAP: EUR/USD 11/15/2028	4,665	0	1,015	(4,805)		(10,779)	0	3,325	0	0	1,804		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	111,950	CSWAP: EUR/USD 11/15/2028	4,665	0	1,015	(4,805)		(10,779)	0	3,325	0	0	1,804		(100/100)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	16,008,850	CSWAP: EUR/USD 11/15/2028	667,095	0	145,211	(687,115)		(1,541,342)	0	475,475	0	0	257,965		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	111,950	CSWAP: EUR/USD 11/15/2026	4,665	0	1,057	(4,805)		(10,660)	0	3,325	0	0	1,621		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	9,627,700	CSWAP: EUR/USD 11/15/2026	401,190	0	90,911	(413,230)		(916,792)	0	285,950	0	0	139,382		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	111,950	CSWAP: EUR/USD 11/15/2026	4,665	0	1,057	(4,805)		(10,660)	0	3,325	0	0	1,621		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	111,950	CSWAP: EUR/USD 11/15/2026	4,665	0	1,057	(4,805)		(10,660)	0	3,325	0	0	1,621		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	11,426,400	CSWAP: GBP/USD 12/15/2026	13,340	0	41,889	(719,900)		(1,310,910)	0	299,000	0	0	166,231		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	455	(7,825)		(14,249)	0	3,250	0	0	1,807		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	455	(7,825)		(14,249)	0	3,250	0	0	1,807		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	455	(7,825)		(14,249)	0	3,250	0	0	1,807		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	48,860,000	CSWAP: GBP/USD 11/23/2028	(736,000)	0	124,029	(3,950,000)		(7,648,956)	0	1,300,000	0	0	788,155		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	620	(19,750)		(38,245)	0	6,500	0	0	3,941		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	1,550	(49,375)		(95,612)	0	16,250	0	0	9,852		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	310	(9,875)		(19,122)	0	3,250	0	0	1,970		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	620	(19,750)		(38,245)	0	6,500	0	0	3,941		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	23,885,280	CSWAP: GBP/USD 11/10/2026	(332,710)	0	65,372	(1,727,570)		(3,226,637)	0	630,500	0	0	345,509		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	337	(8,905)		(16,632)	0	3,250	0	0	1,781		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	337	(8,905)		(16,632)	0	3,250	0	0	1,781		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	337	(8,905)		(16,632)	0	3,250	0	0	1,781		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	7,338,000	CSWAP: GBP/USD 2/20/2027	(133,500)	0	14,098	(583,500)		(1,091,124)	0	195,000	0	0	107,904		(100/100)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	9,478,250	CSWAP: GBP/USD 2/20/2025	(172,438)	0	20,232	(753,688)		(1,294,003)	0	251,875	0	0	122,204		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	1,158	(10,955)		(15,057)	0	3,325	0	0	1,234		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	1,158	(10,955)		(15,057)	0	3,325	0	0	1,234		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	1,158	(10,955)		(15,057)	0	3,325	0	0	1,234		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	15,129,400	CSWAP: EUR/USD 12/8/2023	(45,045)	0	165,613	(1,566,565)		(2,153,120)	0	475,475	0	0	176,500		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	9,098,800	CSWAP: EUR/USD 12/8/2028	(27,090)	0	87,904	(942,130)		(1,380,569)	0	285,950	0	0	147,061		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,022	(10,955)		(16,053)	0	3,325	0	0	1,710		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,022	(10,955)		(16,053)	0	3,325	0	0	1,710		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	583	(4,845)		(9,719)	0	3,250	0	0	2,077		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	583	(4,845)		(9,719)	0	3,250	0	0	2,077		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	13,735,440	CSWAP: GBP/USD 2/27/2029	269,460	0	62,944	(523,260)		(1,049,687)	0	351,000	0	0	224,347		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	249,840	CSWAP: GBP/USD 8/16/2027	(7,590)	0	1,381	(14,210)		(17,927)	0	6,500	0	0	3,775		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	249,840	CSWAP: GBP/USD 8/16/2027	(7,590)	0	1,381	(14,210)		(17,927)	0	6,500	0	0	3,775		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	18,113,400	CSWAP: GBP/USD 8/16/2027	(550,275)	0	100,095	(1,030,225)		(1,299,700)	0	471,250	0	0	273,720		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	124,920	CSWAP: GBP/USD 8/16/2027	(3,795)	0	690	(7,105)		(8,963)	0	3,250	0	0	1,888		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	738,480	CSWAP: GBP/USD 8/5/2024	(37,740)	0	5,253	(53,670)		(56,418)	0	19,500	0	0	9,123		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	738,480	CSWAP: GBP/USD 8/5/2024	(37,740)	0	5,253	(53,670)		(56,418)	0	19,500	0	0	9,123		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	369,240	CSWAP: GBP/USD 8/5/2024	(18,870)	0	2,626	(26,835)		(28,209)	0	9,750	0	0	4,561		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	51,201,280	CSWAP: GBP/USD 8/5/2024	(2,616,640)	0	364,186	(3,721,120)		(3,911,676)	0	1,352,000	0	0	632,502		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	269,000	CSWAP: EUR/USD 4/18/2022	1,538	0	3,055	(22,888)		(30,852)	0	8,313	0	0	2,623		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	269,000	CSWAP: EUR/USD 4/18/2022	1,538	0	3,055	(22,888)		(30,852)	0	8,313	0	0	2,623		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	11,836,000	CSWAP: EUR/USD 4/18/2022	67,650	0	134,432	(1,007,050)		(1,357,493)	0	365,750	0	0	115,405		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	9,684,000	CSWAP: EUR/USD 4/18/2023	55,350	0	107,602	(823,950)		(1,147,645)	0	299,250	0	0	106,113		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	269,000	CSWAP: EUR/USD 4/18/2023	1,538	0	2,989	(22,888)		(31,879)	0	8,313	0	0	2,948		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	269,000	CSWAP: EUR/USD 4/18/2023	1,538	0	2,989	(22,888)		(31,879)	0	8,313	0	0	2,948		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	1	269,000	CSWAP: EUR/USD 4/18/2024	1,538	0	2,916	(22,888)		(32,690)	0	8,313	0	0	3,241		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	1	7,532,000	CSWAP: EUR/USD 4/18/2024	43,050	0	81,641	(640,850)		(915,310)	0	232,750	0	0	90,740		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	322,800	CSWAP: EUR/USD 4/18/2023	1,845	0	3,587	(27,465)		(38,255)	0	9,975	0	0	3,537		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	484,200	CSWAP: EUR/USD 4/18/2023	2,768	0	5,380	(41,198)		(57,382)	0	14,963	0	0	5,306		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	11,836,000	CSWAP: EUR/USD 4/18/2023	67,650	0	131,514	(1,007,050)		(1,402,677)	0	365,750	0	0	129,694		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	112,220	CSWAP: EUR/USD 9/13/2027	(6,945)	0	1,051	(4,535)		(10,421)	0	3,325	0	0	1,703		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	34,900,420	CSWAP: EUR/USD 9/13/2027	(2,159,895)	0	326,777	(1,410,385)		(3,240,860)	0	1,034,075	0	0	529,606		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	448,880	CSWAP: EUR/USD 9/13/2027	(27,780)	0	4,203	(18,140)		(41,683)	0	13,300	0	0	6,812		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	448,880	CSWAP: EUR/USD 9/13/2027	(27,780)	0	4,203	(18,140)		(41,683)	0	13,300	0	0	6,812		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	302,080	CSWAP: AUD/USD 7/26/2027	(14,940)	0	(1,324)	6,540		(10,518)	0	17,320	0	0	4,550		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	21,372,160	CSWAP: AUD/USD 7/26/2027	(1,057,005)	0	(93,662)	462,705		(744,145)	0	1,225,390	0	0	321,946		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(662)	3,270		(5,259)	0	8,660	0	0	2,275		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(662)	3,270		(5,259)	0	8,660	0	0	2,275		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	457,200	CSWAP: EUR/USD 7/19/2024	(3,540)	0	4,666	(9,820)		(30,036)	0	13,300	0	0	5,626		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	228,600	CSWAP: EUR/USD 7/19/2024	(1,770)	0	2,333	(4,910)		(15,018)	0	6,650	0	0	2,813		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	114,300	CSWAP: EUR/USD 7/19/2024	(885)	0	1,167	(2,455)		(7,509)	0	3,325	0	0	1,407		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	34,061,400	CSWAP: EUR/USD 7/19/2024	(263,730)	0	347,649	(731,590)		(2,237,676)	0	990,850	0	0	419,161		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	393,750	CSWAP: GBP/USD 8/17/2027	7,110	0	2,181	(2,325)		(10,850)	0	9,750	0	0	5,951		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	1,454	(1,550)		(7,233)	0	6,500	0	0	3,967		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	1,454	(1,550)		(7,233)	0	6,500	0	0	3,967		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	31,237,500	CSWAP: GBP/USD 8/17/2027	564,060	0	173,052	(184,450)		(860,742)	0	773,500	0	0	472,115		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	755	775		(3,561)	0	3,250	0	0	2,030		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	755	775		(3,561)	0	3,250	0	0	2,030		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	265,600	CSWAP: GBP/USD 10/31/2027	10	0	1,510	1,550		(7,122)	0	6,500	0	0	4,059		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	265,600	CSWAP: GBP/USD 10/31/2027	10	0	1,510	1,550		(7,122)	0	6,500	0	0	4,059		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	29,747,200	CSWAP: GBP/USD 10/31/2027	1,120	0	169,168	173,600		(797,706)	0	728,000	0	0	454,618		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	265,600	CSWAP: GBP/USD 10/31/2029	10	0	1,533	1,550		(7,829)	0	6,500	0	0	4,473		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	398,400	CSWAP: GBP/USD 10/31/2029	15	0	2,299	2,325		(11,743)	0	9,750	0	0	6,710		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	398,400	CSWAP: GBP/USD 10/31/2029	15	0	2,299	2,325		(11,743)	0	9,750	0	0	6,710		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	265,600	CSWAP: GBP/USD 10/31/2029	10	0	1,533	1,550		(7,829)	0	6,500	0	0	4,473		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	30,544,000	CSWAP: GBP/USD 10/31/2029	1,150	0	176,270	178,250		(900,294)	0	747,500	0	0	514,401		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	1,328	1,015		(2,753)	0	3,325	0	0	1,483		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	19,785,360	CSWAP: EUR/USD 10/30/2024	251,160	0	223,094	170,520		(462,508)	0	558,600	0	0	249,086		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	353,310	CSWAP: EUR/USD 10/30/2024	4,485	0	3,984	3,045		(8,259)	0	9,975	0	0	4,448		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	1,328	1,015		(2,753)	0	3,325	0	0	1,483		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	0	(2,190)	(176)	3,381		(1,903)	1,675	5,571	0	0	1,558		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	14,000,000	CSWAP: AUD/USD 15-MAR-2028	0	(306,630)	(24,662)	473,282		(266,475)	234,435	779,909	0	0	218,183		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	0	(4,380)	(352)	6,761		(3,807)	3,349	11,142	0	0	3,117		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	12,879,000	CSWAP: GBP/USD 14-MAR-2030	0	328,050	62,374	996,750		1,107,832	0	668,700	0	0	220,381		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	0	14,580	2,772	44,300		49,237	0	29,720	0	0	9,795		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	0	3,465	676	10,895		11,147	0	7,430	0	0	2,109		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	8,003,520	CSWAP: GBP/USD 14-MAR-2027	0	194,040	37,841	610,120		624,236	0	416,080	0	0	118,100		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	0	3,465	676	10,895		11,147	0	7,430	0	0	2,109		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	467,440	CSWAP: EUR/USD 29-JUN-2030	0	4,320	99	420		1,784	0	(3,900)	0	0	8,098		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	14,724,360	CSWAP: EUR/USD 29-JUN-2030	0	136,080	3,115	13,230		56,204	0	(122,850)	0	0	255,092		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	0	1,080	25	105		446	0	(975)	0	0	2,025		(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(4,874,420)	371,880	3,641,386	(21,625,797)	XXX	(44,236,956)	239,459	17,145,740	0	0	8,375,287	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										(4,874,420)	371,880	2,325,525	(21,625,797)	XXX	12,214,560	239,459	17,145,740	0	0	32,582,099	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/07/2010	07/09/2020	1	57,000,000	REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	287,301	263,670		263,670	(1,001,796)	0	0	0	405,802		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/07/2010	07/09/2020	1	15,000,000	REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	75,606	69,387		69,387	(263,631)	0	0	0	106,790		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2033	1	348,000,000	REC SWP: USD 3.695000 9/16/2033 [PAY 3ML]	0	0	2,770,446	31,999,896		31,999,891	(23,571,292)	0	0	0	6,789,267		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/30/2013	11/01/2033	1	35,000,000	REC SWP: USD 3.337000 11/1/2033 [PAY 1ML]	0	0	256,234	1,956,911		1,956,911	(2,286,267)	0	0	0	685,649		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. LCZ7XYGSLJUHFXXNXD88	12/16/2013	12/18/2023	1	517,000,000	REC SWP: USD 2.932500 12/18/2023 [PAY 3ML]	0	0	2,479,178	1,270,829		1,270,829	(17,883,861)	0	0	0	6,046,487		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/24/2014	01/28/2024	1	62,000,000	REC SWP: USD 2.802000 1/28/2024 [PAY 1ML]	0	0	312,836	38,206		38,206	(2,070,076)	0	0	0	732,516		0002

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CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/24/2014	01/28/2039	1	2,000,000	REC SWP: USD 3.560000 1/28/2039 [PAY 1ML]	0	0	16,044	216,676		216,676	(154,495)	0	0	0	45,381		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/03/2014	04/07/2034	1	46,000,000	REC SWP: USD 3.511000 4/7/2034 [PAY 3ML]	0	0	322,168	3,266,019		3,266,019	(3,098,379)	0	0	0	913,677		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/10/2014	04/14/2034	1	46,000,000	REC SWP: USD 3.381000 4/14/2034 [PAY 3ML]	0	0	303,942	2,492,668		2,492,668	(3,055,029)	0	0	0	914,232		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/21/2014	07/23/2044	1	29,000,000	REC SWP: USD 3.156250 7/23/2044 [PAY 1ML]	0	0	186,721	1,697,206		1,697,206	(2,375,552)	0	0	0	740,526		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2044	1	15,000,000	REC SWP: USD 3.160500 7/31/2044 [PAY 1ML]	0	0	96,695	892,679		892,679	(1,229,886)	0	0	0	383,191		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2024	1	65,000,000	REC SWP: USD 2.523750 7/31/2024 [PAY 1ML]	0	0	246,299	(988,594)		(988,594)	(2,192,924)	0	0	0	802,060		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	08/20/2014	08/22/2019	1	9,000,000	REC SWP: USD 1.680000 8/22/2019 [PAY 1ML]	0	0	(3,803)	(80,137)		(80,137)	(44,318)	0	0	0	48,156		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2029	1	51,000,000	REC SWP: USD 2.655000 11/26/2029 [PAY 1ML]	0	0	231,191	(1,085,616)		(1,085,616)	(2,584,575)	0	0	0	861,600		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2024	1	3,000,000	REC SWP: USD 2.336500 11/26/2024 [PAY 1ML]	0	0	8,933	(81,805)		(81,805)	(101,674)	0	0	0	37,988		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2024	1	77,000,000	REC SWP: USD 2.336500 11/26/2024 [PAY 1ML]	0	0	229,289	(2,099,666)		(2,099,666)	(2,609,628)	0	0	0	975,023		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/09/2015	03/11/2035	1	27,000,000	REC SWP: USD 2.620100 3/11/2035 [PAY 3ML]	0	0	106,563	(1,251,193)		(1,251,193)	(1,674,520)	0	0	0	551,799		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	06/19/2015	06/23/2032	1	158,000,000	REC 3ML [PAY FSWP: USD 2.968000 6/23/2032]	0	0	(743,848)	(185,415)		(185,415)	9,357,301	0	0	0	2,955,042		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	06/23/2015	06/26/2020	1	338,000,000	REC FSWP: USD 2.433750 6/26/2020 [PAY 3ML]	0	0	708,426	(2,297,241)		(2,297,241)	(4,900,346)	0	0	0	2,385,105		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2022	1	400,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	407	(12,667)		(12,667)	(9,049)	0	0	0	4,035		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2022	1	51,100,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	52,051	(1,618,235)		(1,618,235)	(1,156,008)	0	0	0	515,530		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2030	1	76,000,000	REC FSWP: USD 2.947500 10/1/2030 [PAY 3ML]	0	0	4,535	(219,142)		(219,142)	(1,937,451)	0	0	0	1,330,706		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/15/2015	12/17/2022	1	61,000,000	REC 3ML [PAY FSWP: USD 2.147000 12/17/2022]	0	0	(70,813)	1,877,378		1,877,378	1,621,885	0	0	0	644,734		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/10/2016	03/14/2046	1	75,000,000	REC 3ML [PAY FSWP: USD 2.447500 3/14/2046]	0	0	(15,270)	1,801,803		1,801,803	1,147,819	0	0	0	1,974,484		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/10/2016	03/14/2046	1	75,000,000	REC 3ML [PAY FSWP: USD 2.440000 3/14/2046]	0	0	(15,522)	1,833,545		1,833,545	1,145,718	0	0	0	1,974,484		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/10/2016	03/14/2046	1	150,000,000	REC 3ML [PAY FSWP: USD 2.438000 3/14/2046]	0	0	(31,179)	3,684,019		3,684,019	2,290,316	0	0	0	3,948,968		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/10/2016	03/14/2046	1	200,000,000	REC 3ML [PAY FSWP: USD 2.430000 3/14/2046]	0	0	(42,288)	5,002,315		5,002,315	3,047,779	0	0	0	5,265,291		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/10/2016	03/14/2046	1	200,000,000	REC 3ML [PAY FSWP: USD 2.427500 3/14/2046]	0	0	(42,513)	5,030,530		5,030,530	3,045,912	0	0	0	5,265,291		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/10/2016	03/14/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.430000 3/14/2046]	0	0	(21,144)	2,501,157		2,501,157	1,523,890	0	0	0	2,632,645		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.427500 3/17/2046]	0	0	(21,251)	2,514,929		2,514,929	1,523,521	0	0	0	2,633,036		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.435000 3/17/2046]	0	0	(20,915)	2,472,593		2,472,593	1,526,324	0	0	0	2,633,036		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.480000 3/17/2046]	0	0	(18,898)	2,218,579		2,218,579	1,543,143	0	0	0	2,633,036		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.470000 3/17/2046]	0	0	(19,346)	2,275,027		2,275,027	1,539,405	0	0	0	2,633,036		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/15/2023	1	4,000,000	REC 1ML [PAY SWP: USD 1.487000 3/15/2023]	0	0	3,849	226,002		226,002	92,946	0	0	0	43,403		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/15/2021	1	5,000,000	REC 3ML [PAY SWP: USD 1.273000 3/15/2021]	0	0	10,887	185,529		185,529	60,980	0	0	0	41,152		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.495000 3/17/2046]	0	0	(18,225)	2,133,908		2,133,908	1,548,749	0	0	0	2,633,036		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	100,000,000	REC 3ML [PAY FSWP: USD 2.506250 3/17/2046]	0	0	(17,721)	2,070,405		2,070,405	1,552,954	0	0	0	2,633,036		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/11/2016	03/17/2046	1	200,000,000	REC 3ML [PAY FSWP: USD 2.497500 3/17/2046]	0	0	(36,226)	4,239,592		4,239,592	3,099,366	0	0	0	5,266,071		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/07/2016	04/06/2019	1	333,000,000	REC 3ML [PAY SWP: USD 0.930000 4/6/2019]	0	0	1,736,456	4,008,235		4,008,235	(201,509)	0	0	0	1,458,300		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/11/2016	04/13/2031	1	150,000,000	REC 3ML [PAY SWP: USD 1.885000 4/13/2031]	0	0	(140,384)	17,352,910		17,352,910	(2,902,158)	0	0	0	2,682,707		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	08/16/2016	08/17/2023	1	200,000,000	REC 1ML [PAY SWP: USD 1.240000 8/17/2023]	0	0	514,163	15,721,127		15,721,127	4,936,322	0	0	0	2,265,888		0001
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	09/26/2016	09/28/2026	1	96,000,000	REC 3ML [PAY SWP: USD 1.320400 9/28/2026]	0	0	132,250	10,631,636		10,631,636	3,228,262	0	0	0	1,378,867		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/09/2016	11/14/2023	1	5,000,000	REC 3ML [PAY FSWP: USD 2.005000 11/14/2023]	0	0	(1,607)	212,178		212,178	132,230	0	0	0	57,977		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/09/2016	11/14/2023	1	6,000,000	REC 1ML [PAY FSWP: USD 2.005000 11/14/2023]	0	0	(1,928)	254,614		254,614	158,676	0	0	0	69,572		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2022	1	5,000,000	REC 1ML [PAY SWP: USD 2.079300 3/16/2022]	0	0	(8,557)	116,446		116,446	107,946	0	0	0	48,169		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2019	1	590,000,000	REC 1ML [PAY SWP: USD 1.539500 3/16/2019]	0	0	649,415	3,227,746		3,227,746	1,166,196	0	0	0	2,484,995		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/21/2017	09/25/2019	1	415,000,000	REC 1ML [PAY SWP: USD 1.620500 9/25/2019]	0	0	280,937	4,380,091		4,380,091	2,142,516	0	0	0	2,309,090		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/21/2017	09/25/2019	1	13,000,000	REC 1ML [PAY SWP: USD 1.620500 9/25/2019]	0	0	8,800	137,208		137,208	67,115	0	0	0	72,333		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/21/2017	09/25/2020	1	7,000,000	REC 1ML [PAY SWP: USD 1.724000 9/25/2020]	0	0	652	141,854		141,854	82,135	0	0	0	52,396		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/04/2017	10/06/2032	1	500,000,000	REC 3ML [PAY FSWP: USD 2.806000 10/6/2032]	0	0	(40,276)	4,562,914		4,562,914	6,349,308	0	0	0	9,447,041		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	10/04/2017	10/06/2032	1	350,000,000	REC 3ML [PAY FSWP: USD 2.806000 10/6/2032]	0	0	(28,193)	3,194,040		3,194,040	4,444,516	0	0	0	6,612,928		0002

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2019	1	311,000,000	REC SWP: USD 2.203000 14-FEB-2019 [PAY 3ML]	0	0	209,185	(594,033)		(594,033)	(594,033)	0	0	0	1,231,691		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2020	1	15,000,000	REC SWP: USD 2.423000 14-FEB-2020 [PAY 3ML]	0	0	25,556	(76,467)		(76,467)	(76,467)	0	0	0	95,677		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2021	1	22,000,000	REC 3ML [PAY SWP: USD 2.568000 14-FEB-2021]	0	0	(53,923)	151,605		151,605	151,605	0	0	0	178,395		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2023	1	36,000,000	REC SWP: USD 2.720000 14-FEB-2023 [PAY 3ML]	0	0	106,895	(255,498)		(255,498)	(255,498)	0	0	0	387,320		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2025	1	34,000,000	REC 3ML [PAY SWP: USD 2.818000 14-FEB-2025]	0	0	(120,114)	156,042		156,042	156,042	0	0	0	437,824		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2028	1	18,000,000	REC SWP: USD 2.923000 14-FEB-2028 [PAY 3ML]	0	0	58,565	1,641		1,641	1,641	0	0	0	279,332		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2033	1	128,000,000	REC SWP: USD 3.002000 14-FEB-2033 [PAY 3ML]	0	0	387,868	636,743		636,743	636,743	0	0	0	2,448,647		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/14/2018	02/14/2038	1	404,000,000	REC SWP: USD 3.031500 14-FEB-2038 [PAY 3ML]	0	0	1,624,343	4,256,296		4,256,296	4,256,296	0	0	0	8,952,292		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/20/2018	02/22/2019	1	21,000,000	REC SWP: USD 2.256780 22-FEB-2019 [PAY 3ML]	0	0	16,515	(34,246)		(34,246)	(34,246)	0	0	0	84,609		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/20/2018	02/22/2033	1	6,000,000	REC SWP: USD 2.996100 22-FEB-2033 [PAY 3ML]	0	0	20,481	25,862		25,862	25,862	0	0	0	114,866		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/26/2018	02/28/2019	1	16,000,000	REC SWP: USD 2.280500 28-FEB-2019 [PAY 3ML]	0	0	11,215	(23,445)		(23,445)	(23,445)	0	0	0	65,275		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/26/2018	02/28/2020	1	7,000,000	REC 3ML [PAY SWP: USD 2.488500 28-FEB-2020]	0	0	(9,940)	29,153		29,153	29,153	0	0	0	45,172		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	02/26/2018	02/28/2038	1	5,000,000	REC SWP: USD 2.966200 28-FEB-2038 [PAY 3ML]	0	0	15,302	4,473		4,473	4,473	0	0	0	110,904		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/05/2018	03/07/2023	1	10,000,000	REC 3ML [PAY SWP: USD 2.746800 07-MAR-2023]	0	0	(19,663)	57,731		57,731	57,731	0	0	0	108,255		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/05/2018	03/07/2028	1	8,000,000	REC SWP: USD 2.894090 07-MAR-2028 [PAY 3ML]	0	0	19,405	(18,041)		(18,041)	(18,041)	0	0	0	124,535		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/05/2018	03/07/2019	1	20,000,000	...REC SWP: USD 2.296000 07-MAR-2019 [PAY 3ML]	0	0	10,439	(27,356)		(27,356)	(27,356)	0	0	0	82,761		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/12/2018	03/14/2019	1	20,000,000	...REC SWP: USD 2.361600 14-MAR-2019 [PAY 3ML]	0	0	10,583	(20,503)		(20,503)	(20,503)	0	0	0	83,911		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/12/2018	03/14/2020	1	5,000,000	...REC 3ML [PAY SWP: USD 2.583200 14-MAR-2020]	0	0	(5,958)	13,869		13,869	13,869	0	0	0	32,662		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/12/2018	03/14/2021	1	5,000,000	...REC 3ML [PAY SWP: USD 2.697960 14-MAR-2021]	0	0	(7,681)	17,970		17,970	17,970	0	0	0	41,131		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/12/2018	03/14/2023	1	5,000,000	...REC SWP: USD 2.795390 14-MAR-2023 [PAY 3ML]	0	0	9,134	(18,471)		(18,471)	(18,471)	0	0	0	54,238		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/12/2018	03/14/2028	1	5,000,000	...REC SWP: USD 2.915300 14-MAR-2028 [PAY 3ML]	0	0	10,892	(2,499)		(2,499)	(2,499)	0	0	0	77,912		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/12/2018	03/14/2033	1	15,000,000	...REC 3ML [PAY SWP: USD 2.985500 14-MAR-2033]	0	0	(35,676)	(47,392)		(47,392)	(47,392)	0	0	0	287,702		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/19/2018	03/21/2019	1	21,000,000	...REC SWP: USD 2.397600 21-MAR-2019 [PAY 3ML]	0	0	6,971	(17,330)		(17,330)	(17,330)	0	0	0	89,299		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/19/2018	03/21/2025	1	5,000,000	...REC 3ML [PAY SWP: USD 2.824000 21-MAR-2025]	0	0	(7,672)	20,542		20,542	20,542	0	0	0	64,850		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/19/2018	03/21/2038	1	17,000,000	...REC SWP: USD 2.963800 21-MAR-2038 [PAY 3ML]	0	0	32,835	6,139		6,139	6,139	0	0	0	377,624		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/26/2018	03/28/2019	1	21,000,000	...REC SWP: USD 2.428400 28-MAR-2019 [PAY 3ML]	0	0	4,506	(14,154)		(14,154)	(14,154)	0	0	0	90,475		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/26/2018	03/28/2020	1	6,000,000	...REC 3ML [PAY SWP: USD 2.607000 28-MAR-2020]	0	0	(4,087)	15,222		15,222	15,222	0	0	0	39,632		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/26/2018	03/28/2023	1	8,000,000	...REC 3ML [PAY SWP: USD 2.777700 28-MAR-2023]	0	0	(9,066)	36,256		36,256	36,256	0	0	0	87,134		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	03/26/2018	03/28/2038	1	18,000,000	...REC SWP: USD 2.944700 28-MAR-2038 [PAY 3ML]	0	0	28,629	(46,799)		(46,799)	(46,799)	0	0	0	400,031		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/02/2018	04/04/2019	1	20,000,000	...REC SWP: USD 2.412200 04-APR-2019 [PAY 3ML]	0	0	3,636	(15,041)		(15,041)	(15,041)	0	0	0	87,272		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/02/2018	04/04/2021	1	5,000,000	REC 3ML [PAY SWP: USD 2.643170 04-APR-2021]	0	0	(3,788)	25,679		25,679	25,679	0	0	0	41,566		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/02/2018	04/04/2028	1	5,000,000	REC SWP: USD 2.770560 04-APR-2028 [PAY 3ML]	0	0	5,575	(64,669)		(64,669)	(64,669)	0	0	0	78,142		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/02/2018	04/04/2038	1	13,000,000	REC SWP: USD 2.841900 04-APR-2038 [PAY 3ML]	0	0	17,349	(239,033)		(239,033)	(239,033)	0	0	0	289,052		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/09/2018	04/11/2019	1	14,000,000	REC SWP: USD 2.438600 11-APR-2019 [PAY 3ML]	0	0	2,280	(9,035)		(9,035)	(9,035)	0	0	0	61,855		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/09/2018	04/11/2025	1	5,000,000	REC 3ML [PAY SWP: USD 2.769100 11-APR-2025]	0	0	(4,670)	37,622		37,622	37,622	0	0	0	65,126		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/09/2018	04/11/2028	1	6,000,000	REC SWP: USD 2.816490 11-APR-2028 [PAY 3ML]	0	0	6,319	(54,225)		(54,225)	(54,225)	0	0	0	93,862		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/09/2018	04/11/2033	1	5,000,000	REC 3ML [PAY SWP: USD 2.868500 11-APR-2033]	0	0	(5,941)	55,644		55,644	55,644	0	0	0	96,150		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/16/2018	04/18/2023	1	9,000,000	REC SWP: USD 2.814900 18-APR-2023 [PAY 3ML]	0	0	7,938	(26,133)		(26,133)	(26,133)	0	0	0	98,618		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/16/2018	04/18/2038	1	16,000,000	REC 3ML [PAY SWP: USD 2.932500 18-APR-2038]	0	0	(18,641)	71,247		71,247	71,247	0	0	0	356,101		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/23/2018	04/25/2038	1	20,000,000	REC 3ML [PAY SWP: USD 3.048700 25-APR-2038]	0	0	(23,902)	(269,803)		(269,803)	(269,803)	0	0	0	445,341		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/23/2018	04/25/2033	1	5,000,000	REC 3ML [PAY SWP: USD 3.036880 25-APR-2033]	0	0	(5,874)	(47,046)		(47,046)	(47,046)	0	0	0	96,275		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/23/2018	04/25/2028	1	6,000,000	REC 3ML [PAY SWP: USD 2.995600 25-APR-2028]	0	0	(6,590)	(37,730)		(37,730)	(37,730)	0	0	0	94,046		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/23/2018	04/25/2019	1	8,000,000	REC SWP: USD 2.542400 25-APR-2019 [PAY 3ML]	0	0	2,154	(156)		(156)	(156)	0	0	0	36,203		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	04/30/2018	05/02/2038	1	10,000,000	REC SWP: USD 3.032400 02-MAY-2038 [PAY 3ML]	0	0	10,353	109,097		109,097	109,097	0	0	0	222,778		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/07/2018	05/09/2019	1	8,000,000	REC SWP: USD 2.575410 09-MAY-2019 [PAY 3ML]	0	0	1,852	839		839	839	0	0	0	37,041		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/07/2018	05/09/2033	1	5,000,000	REC 3ML [PAY SWP: USD 3.037810 09-MAY-2033]	0	0	(4,493)	(47,292)		(47,292)	(47,292)	0	0	0	96,399		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/07/2018	05/09/2038	1	7,000,000	REC SWP: USD 3.051500 09-MAY-2038 [PAY 3ML]	0	0	6,410	97,156		97,156	97,156	0	0	0	156,020		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/14/2018	05/16/2021	1	5,000,000	REC 3ML [PAY SWP: USD 2.854490 16-MAY-2021]	0	0	(2,955)	(1,140)		(1,140)	(1,140)	0	0	0	42,422		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/15/2018	05/17/2023	1	10,000,000	REC 3ML [PAY SWP: USD 2.993500 17-MAY-2023]	0	0	(7,487)	(51,696)		(51,696)	(51,696)	0	0	0	110,478		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/15/2018	05/17/2023	1	16,000,000	REC 3ML [PAY SWP: USD 2.993500 17-MAY-2023]	0	0	(11,980)	(82,714)		(82,714)	(82,714)	0	0	0	176,765		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/15/2018	05/17/2023	1	500,000,000	REC 3ML [PAY SWP: USD 2.993500 17-MAY-2023]	0	0	(374,372)	(2,584,801)		(2,584,801)	(2,584,801)	0	0	0	5,523,921		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/15/2018	05/17/2023	1	100,000,000	REC 3ML [PAY SWP: USD 2.993500 17-MAY-2023]	0	0	(74,874)	(516,960)		(516,960)	(516,960)	0	0	0	1,104,784		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/21/2018	05/23/2019	1	7,000,000	REC SWP: USD 2.572100 23-MAY-2019 [PAY 3ML]	0	0	1,333	457		457	457	0	0	0	33,128		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/21/2018	05/23/2033	1	7,000,000	REC 3ML [PAY SWP: USD 3.154000 23-MAY-2033]	0	0	(5,384)	(167,066)		(167,066)	(167,066)	0	0	0	135,133		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/21/2018	05/23/2038	1	17,000,000	REC 3ML [PAY SWP: USD 3.163700 23-MAY-2038]	0	0	(13,079)	(533,982)		(533,982)	(533,982)	0	0	0	379,271		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/29/2018	05/31/2038	1	15,000,000	REC SWP: USD 2.920000 31-MAY-2038 [PAY 3ML]	0	0	8,239	(95,052)		(95,052)	(95,052)	0	0	0	334,835		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/06/2019	1	6,000,000	REC SWP: USD 2.569500 06-JUN-2019 [PAY 3ML]	0	0	1,066	(328)		(328)	(328)	0	0	0	28,997		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/06/2023	1	6,000,000	REC 3ML [PAY SWP: USD 2.915000 06-JUN-2023]	0	0	(2,504)	(9,570)		(9,570)	(9,570)	0	0	0	66,658		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/06/2025	1	5,000,000	REC 3ML [PAY SWP: USD 2.947200 06-JUN-2025]	0	0	(2,194)	(17,259)		(17,259)	(17,259)	0	0	0	65,858		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/06/2028	1	13,000,000	REC SWP: USD 2.993100 06-JUN-2028 [PAY 3ML]	0	0	6,103	78,623		78,623	78,623	0	0	0	204,956		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/04/2018	06/06/2038	1	6,000,000	REC SWP: USD 3.042750 06-JUN-2038 [PAY 3ML]	0	0	3,007	76,003		76,003	76,003	0	0	0	133,989		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/11/2018	06/13/2021	1	5,000,000	REC 3ML [PAY SWP: USD 2.887000 13-JUN-2021]	0	0	(1,386)	(5,121)		(5,121)	(5,121)	0	0	0	42,984		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/11/2018	06/13/2023	1	7,000,000	REC SWP: USD 2.946100 13-JUN-2023 [PAY 3ML]	0	0	2,137	20,997		20,997	20,997	0	0	0	77,919		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/11/2018	06/13/2028	1	6,000,000	REC 3ML [PAY SWP: USD 3.024510 13-JUN-2028]	0	0	(2,045)	(52,500)		(52,500)	(52,500)	0	0	0	94,686		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/18/2018	06/20/2038	1	9,000,000	REC SWP: USD 3.026600 20-JUN-2038 [PAY 3ML]	0	0	1,894	91,409		91,409	91,409	0	0	0	201,177		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/18/2018	06/20/2019	1	7,000,000	REC SWP: USD 2.603810 20-JUN-2019 [PAY 3ML]	0	0	597	947		947	947	0	0	0	34,517		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/25/2018	06/27/2038	1	6,000,000	REC SWP: USD 2.987020 27-JUN-2038 [PAY 3ML]	0	0	427	23,793		23,793	23,793	0	0	0	134,182		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/25/2018	06/27/2020	1	5,000,000	REC SWP: USD 2.791920 27-JUN-2020 [PAY 3ML]	0	0	253	524		524	524	0	0	0	35,307		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2008	09/17/2018	1	8,000,000	REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	87,586	29,009		29,009	(103,048)	0	0	0	18,609		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/03/2008	10/07/2018	1	8,800,000	REC 3ML [PAY SWP: USD 4.280000 10/07/2018]	0	0	(100,823)	(45,848)		(45,848)	119,826	0	0	0	22,915		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2009	06/05/2019	1	5,500,000	REC SWP: USD 3.860000 06/05/2019]	0	0	(54,101)	(64,521)		(64,521)	82,430	0	0	0	26,542		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2009	10/05/2019	1	109,000,000	REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	717,041	887,845		887,845	(1,530,005)	0	0	0	613,156		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	1	67,000,000	REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	444,201	541,086		541,086	(1,211,997)	0	0	0	462,265		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2020	1	65,500,000	REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	269,361	(138,258)		(138,258)	(1,109,028)	0	0	0	477,217		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2020	1	15,500,000	REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	63,742	(32,718)		(32,718)	(262,442)	0	0	0	112,929		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/10/2011	03/14/2021	1	39,000,000	REC SWP: USD 3.517000 03/14/2021 [PAY 3ML]	0	0	310,080	691,482		691,482	(946,952)	0	0	0	320,824		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	1	4,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	28,438	56,309		56,309	(94,280)	0	0	0	32,955		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	1	84,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	597,203	1,182,498		1,182,498	(1,979,873)	0	0	0	692,054		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	1	4,000,000	REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(28,281)	(53,781)		(53,781)	90,912	0	0	0	34,083		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	08/04/2011	08/08/2021	1	95,000,000	REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	352,441	(643,987)		(643,987)	(2,124,083)	0	0	0	837,616		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	08/04/2011	08/08/2021	1	4,000,000	REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	14,840	(27,115)		(27,115)	(89,435)	0	0	0	35,268		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	1	10,000,000	REC SWP: USD 2.155000 08/22/2021 [PAY 3ML]	0	0	13,913	(211,426)		(211,426)	(201,917)	0	0	0	88,712		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	1	136,000,000	REC SWP: USD 2.155000 08/22/2021 [PAY 3ML]	0	0	189,211	(2,875,388)		(2,875,388)	(2,746,068)	0	0	0	1,206,487		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	1	3,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	7,805	(140,603)		(140,603)	(163,250)	0	0	0	54,599		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	1	37,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	96,265	(1,734,105)		(1,734,105)	(2,013,411)	0	0	0	673,393		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2011	10/06/2021	1	2,700,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(645)	68,501		68,501	53,829	0	0	0	24,417		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2011	10/06/2021	1	29,200,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(6,973)	740,831		740,831	582,154	0	0	0	264,064		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2011	10/11/2021	1	65,900,000	REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	(108,924)	1,132,352		1,132,352	1,410,398	0	0	0	597,198		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2011	10/11/2021	1	2,400,000	REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	(3,967)	41,239		41,239	51,365	0	0	0	21,749		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/27/2011	10/31/2021	1	4,750,000	REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	(15,051)	46,872		46,872	109,844	0	0	0	43,403		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	03/08/2012	03/12/2022	1	52,000,000	REC 1ML [PAY SWP: USD 2.048500 3/12/2022]	0	0	(74,182)	1,283,985		1,283,985	1,115,361	0	0	0	500,213		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2012	03/12/2019	1	144,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	153,493	757,391		757,391	278,930	0	0	0	601,806		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2012	03/12/2019	1	6,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	6,396	31,558		31,558	11,622	0	0	0	25,075		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/14/2012	03/15/2019	1	86,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	32,088	372,663		372,663	231,579	0	0	0	361,520		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	1	63,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	1,121	(2,290,180)		(2,290,180)	(1,327,167)	0	0	0	622,403		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	1	3,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	53	(109,056)		(109,056)	(63,198)	0	0	0	29,638		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2012	07/02/2022	1	4,000,000	REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	(2,763)	(171,307)		(171,307)	(83,656)	0	0	0	40,041		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2012	08/14/2022	1	122,000,000	REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	(46,015)	(5,115,231)		(5,115,231)	(2,649,467)	0	0	0	1,239,070		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2012	08/14/2022	1	9,000,000	REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	(3,395)	(377,353)		(377,353)	(195,453)	0	0	0	91,407		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/31/2022	1	1,300,000	REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	(569)	(55,126)		(55,126)	(28,502)	0	0	0	13,278		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2012	10/02/2018	1	4,539,000	REC 1ML [PAY SWP: USD 0.901250 10/2/2018]	0	0	19,816	14,497		14,497	(13,657)	0	0	0	11,517		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2012	12/19/2019	1	99,000,000	REC 1ML [PAY SWP: USD 1.221000 12/19/2019]	0	0	270,104	1,890,525		1,890,525	463,466	0	0	0	600,407		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2013	01/31/2020	1	156,000,000	REC 1ML [PAY SWP: USD 1.446500 1/31/2020]	0	0	256,309	2,745,608		2,745,608	1,015,219	0	0	0	983,246		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/29/2013	01/31/2020	1	8,000,000	REC 1ML [PAY SWP: USD 1.444500 1/31/2020]	0	0	13,224	141,047		141,047	51,984	0	0	0	50,423		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2013	02/19/2023	1	21,000,000	REC 1ML [PAY SWP: USD 2.009000 2/19/2023]	0	0	(25,445)	702,988		702,988	540,519	0	0	0	226,270		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	06/04/2013	06/06/2020	1	206,000,000	...REC 1ML [PAY SWP: USD 1.708250 6/6/2020]	0	0	60,477	3,569,818		3,569,818	2,040,570	0	0	0	1,433,509		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	16,058,743	141,089,842	XXX	141,089,837	(29,513,080)	0	0	0	141,403,812	XXX	XXX
CDS BUY, SCDS: (DT)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	09/20/2018	1	1,000,000	SCDS: (DT)	(12,414)	0	(5,028)	(2,035)		(2,035)	777	0	3,854	0	0		0003
CDS BUY, SCDS: (ABT)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	06/20/2020	1	2,000,000	SCDS: (ABT)	(42,272)	0	(10,056)	(32,307)		(32,307)	(1,401)	0	6,956	0	0		0003
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	12/20/2020	1	2,790,000	SCDS: (GP)	(65,956)	0	(14,028)	(55,633)		(55,633)	2	0	9,305	0	0		0003
CDS BUY, SCDS: (TELEFO)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	06/20/2019	1	2,000,000	SCDS: (TELEFO)	(29,112)	0	(10,056)	(15,993)		(15,993)	(25)	0	7,179	0	0		0003
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	04/23/2015	06/20/2019	1	3,250,000	SCDS: (TWC)	(6,479)	0	(16,025)	(28,357)		(28,357)	13,430	0	772	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	04/23/2015	06/20/2020	1	2,500,000	SCDS: (TWC)	47,731	0	(12,183)	(40,301)		(40,301)	14,885	0	(4,583)	0	0	1	0003
CL CDS BUY, ICE: (AZO)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	12/20/2020	1	26,655,000	ICE: (AZO)	(646,101)	0	(129,436)	(476,431)		(476,431)	30,931	0	83,234	0	0	1	0003
CL CDS BUY, ICE: (YUM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2019	1	4,000,000	ICE: (YUM)	(40,670)	0	(19,669)	(40,519)		(40,519)	12,400	0	7,765	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	1	45,000	ICE: (CVC)	(3,060)	0	(1,121)	(472)		(472)	112	0	950	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	1	230,000	ICE: (CVC)	(15,640)	0	(5,730)	(2,410)		(2,410)	572	0	4,855	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	1	20,000	ICE: (CVC)	(1,360)	0	(498)	(210)		(210)	50	0	422	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	1	1,895,000	ICE: (CVC)	(128,856)	0	(47,216)	(19,857)		(19,857)	4,712	0	40,005	0	0	1	0003
CL CDS BUY, ICE: (GIS)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2019	1	2,500,000	ICE: (GIS)	(44,171)	0	(12,372)	(15,479)		(15,479)	2,380	0	10,465	0	0	1	0003
CL CDS BUY, ICE: (HIG)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2019	1	3,000,000	ICE: (HIG)	(46,057)	0	(14,843)	(19,738)		(19,738)	3,671	0	10,911	0	0	1	0003
CL CDS BUY, ICE: (MDLZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	1	7,000,000	ICE: (MDLZ)	(90,276)	0	(34,888)	(14,097)		(14,097)	5,131	0	28,027	0	0	1	0003

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CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	1	1,525,000	ICE: (LEN)	(120,082)	0	(37,842)	(34,485)		(34,485)	5,356	0	32,248	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	1	105,000	ICE: (LEN)	(8,268)	0	(2,606)	(2,374)		(2,374)	369	0	2,220	0	0	1	0003
CL CDS BUY, ICE: (OMC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	09/20/2019	1	15,000,000	ICE: (OMC)	(327,259)	0	(73,736)	(160,413)		(160,413)	6,078	0	62,483	0	0	1	0003
CL CDS BUY, ICE: (TWX)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2021	1	10,000,000	ICE: (TWX)	(244,975)	0	(48,451)	(189,888)		(189,888)	17,864	0	29,659	0	0	1	0003
CL CDS BUY, ICE: (TSN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	09/20/2019	1	3,000,000	ICE: (TSN)	(52,169)	0	(14,746)	(31,008)		(31,008)	6,211	0	9,961	0	0	1	0003
CL CDS BUY, ICE: (TOL)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2019	1	10,000,000	ICE: (TOL)	(58,039)	0	(49,086)	(101,719)		(101,719)	54,374	0	10,111	0	0	1	0003
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2021	1	43,000,000	ICE: (T)	(623,166)	0	(209,582)	(628,132)		(628,132)	149,584	0	82,151	0	0	1	0003
CL CDS BUY, ICE: (BAC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2019	1	10,000,000	ICE: (BAC)	(141,524)	0	(49,428)	(73,550)		(73,550)	10,255	0	34,899	0	0	1	0003
CL CDS BUY, ICE: (BAC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2021	1	10,000,000	ICE: (BAC)	(215,030)	0	(48,601)	(173,215)		(173,215)	28,187	0	28,347	0	0	1	0003
CL CDS BUY, ICE: (C)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	12/20/2018	1	5,000,000	ICE: (C)	(53,478)	0	(24,851)	(20,128)		(20,128)	2,944	0	17,535	0	0	1	0003
CL CDS BUY, ICE: (C)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2019	1	7,500,000	ICE: (C)	(100,096)	0	(37,062)	(56,472)		(56,472)	7,823	0	24,683	0	0	1	0003
CL CDS BUY, ICE: (C)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2020	1	15,000,000	ICE: (C)	(276,894)	0	(73,220)	(218,752)		(218,752)	37,045	0	42,045	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2019	1	355,000	ICE: (CVC)	(28,164)	0	(8,782)	(11,757)		(11,757)	60	0	7,940	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2019	1	100,000	ICE: (CVC)	(7,934)	0	(2,474)	(3,312)		(3,312)	17	0	2,237	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2019	1	70,000	ICE: (DISH)	(6,565)	0	(1,726)	(3,194)		(3,194)	23	0	1,439	0	0	1	0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2019	1	3,050,000	ICE: (DISH)	(286,050)	0	(75,188)	(139,169)		(139,169)	1,021	0	62,682	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2019	1	195,000	ICE: (DISH)	(18,288)	0	(4,807)	(8,898)		(8,898)	65	0	4,008	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2019	1	130,000	ICE: (DISH)	(12,192)	0	(3,205)	(5,932)		(5,932)	44	0	2,672	0	0	1	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	1	1,200,000	ICE: (GM)	(71,926)	0	(29,890)	(13,167)		(13,167)	1,234	0	28,240	0	0	1	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	1	80,000	ICE: (GM)	(4,795)	0	(1,993)	(878)		(878)	82	0	1,883	0	0	1	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	1	5,000	ICE: (GM)	(300)	0	(124)	(55)		(55)	5	0	118	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2020	1	590,000	ICE: (F)	(71,409)	0	(14,365)	(48,425)		(48,425)	780	0	12,822	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2020	1	165,000	ICE: (F)	(19,970)	0	(4,017)	(13,543)		(13,543)	218	0	3,586	0	0	1	0003
CL CDS BUY, ICE: (IP)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2022	1	4,600,000	ICE: (IP)	(117,201)	0	(22,257)	(88,157)		(88,157)	42,372	0	12,206	0	0	1	0003
CL CDS BUY, ICE: (MDC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2020	1	14,000,000	ICE: (MDC)	(135,786)	0	(68,793)	(154,967)		(154,967)	44,663	0	24,382	0	0	1	0003
CL CDS BUY, ICE: (VLO)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2019	1	3,000,000	ICE: (VLO)	(40,409)	0	(14,837)	(20,405)		(20,405)	2,603	0	11,392	0	0	1	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(4,166,662)	0	(1,254,818)	(2,965,834)	XXX	(2,965,834)	506,904	0	762,066	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(4,166,662)	0	14,803,925	138,124,008	XXX	138,124,003	(29,006,176)	0	762,066	0	141,403,812	XXX	XXX
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	09/21/2016	12/20/2021	1	37,500,000	ICE: (CDX.NA.IG.27.V1)	362,835	0	182,098	240,312		664,076	0	0	(34,276)	0	37,500,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	09/21/2016	12/20/2021	1	45,000,000	ICE: (CDX.NA.IG.27.V1)	435,627	0	218,518	288,524		796,891	0	0	(41,153)	0	45,000,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	09/21/2016	12/20/2021	1	41,250,000	ICE: (CDX.NA.IG.27.V1)	400,360	0	200,308	265,166		730,483	0	0	(37,821)	0	41,250,000	1	0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	09/21/2016	12/20/2021	1	26,250,000	ICE: (CDX.NA.IG.27.V1)	246,871	0	127,469	163,507		464,853	0	0	(23,321)	0	26,250,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	12/22/2016	12/20/2021	1	122,000,000	ICE: (CDX.NA.IG.27.V1)	1,910,773	0	592,426	1,329,370		2,160,460	0	0	(189,611)	0	122,000,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.28.V1),	ICE: (CDX.NA.IG.28.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	04/13/2017	06/20/2022	1	150,000,000	ICE: (CDX.NA.IG.28.V1)	2,349,596	0	729,281	1,800,033		2,495,145	0	0	(224,539)	0	150,000,000	1	0003
0989999. Subtotal - Swaps - Replication - Credit Default										5,706,062	0	2,050,100	4,086,912	XXX	7,311,908	0	0	(550,721)	0	422,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										5,706,062	0	2,050,100	4,086,912	XXX	7,311,908	0	0	(550,721)	0	422,000,000	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	14,742,882	141,089,842	XXX	197,541,353	(29,513,080)	0	0	0	165,610,624	XXX	XXX
1169999. Total Swaps - Credit Default										1,539,400	0	795,282	1,121,078	XXX	4,346,074	506,904	0	211,345	0	422,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										(4,874,420)	371,880	3,641,386	(21,625,797)	XXX	(44,236,956)	239,459	17,145,740	0	0	8,375,287	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										(3,335,020)	371,880	19,179,550	120,585,123	XXX	157,650,471	(28,766,717)	17,145,740	211,345	0	595,985,911	XXX	XXX
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/12/2018	07/20/2018	1	244,846	IDR/USD	0	0	0	8,487		8,487	730	7,757	0	0	287		0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/12/2018	07/20/2018	1	489,692	IDR/USD	0	0	0	16,974		16,974	1,459	15,514	0	0	573		0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	1	416,272	INR/USD	0	0	0	15,574		15,574	385	15,189	0	0	487		0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	1	832,544	INR/USD	0	0	0	31,149		31,149	771	30,378	0	0	974		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	1	5,743,878	EUR/USD	0	0	0	338,718		338,718	(4,360)	343,078	0	0	6,723		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	1	654,097	EUR/USD	0	0	0	38,572		38,572	(496)	39,069	0	0	766		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	1	810,650	EUR/USD	0	0	0	47,804		47,804	(615)	48,420	0	0	949		0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/12/2018	07/20/2018	1	326,403	AUD/USD	0	0	0	15,449		15,449	(38)	15,487	0	0	382		0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/12/2018	07/20/2018	1	652,804	AUD/USD	0	0	0	30,899		30,899	(76)	30,974	0	0	764		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	04/12/2018	07/20/2018	1	1,273,403	CNH/USD	0	0	0	63,774		63,774	491	63,282	0	0	1,490		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	04/12/2018	07/20/2018	1	1,455,541	CNH/USD	0	0	0	72,895		72,895	562	72,334	0	0	1,704		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	04/12/2018	07/20/2018	1	727,771	CNH/USD	0	0	0	36,448		36,448	281	36,167	0	0	852		0004
1229999. Subtotal - Forwards - Hedging Other										0	0	0	716,743	XXX	716,743	(906)	717,649	0	0	15,951	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1269999. Subtotal - Forwards										0	0	0	716,743	XXX	716,743	(906)	717,649	0	0	15,951	XXX	XXX
1399999. Subtotal - Hedging Effective										(4,874,420)	371,880	2,325,525	(21,625,797)	XXX	12,214,560	239,459	17,145,740	0	0	32,582,099	XXX	XXX
1409999. Subtotal - Hedging Other										23,590,418	320,349	14,803,925	151,261,997	XXX	151,261,992	(23,679,194)	717,649	(1,041,396)	0	141,419,763	XXX	XXX
1419999. Subtotal - Replication										5,706,062	0	2,050,100	4,086,912	XXX	7,311,908	0	0	(550,721)	0	422,000,000	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										24,422,060	692,229	19,179,550	133,723,112	XXX	170,788,460	(23,439,735)	17,863,389	(1,592,117)	0	596,001,862	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDU8	796	1,990,000	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.2147	97.5450	0	0	0	0	0	1,332,750	1,332,750	259,881	0003	2,500
EDZ8	796	1,990,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.1235	97.3600	0	0	0	0	0	1,519,400	1,519,400	259,881	0003	2,500
EDH9	796	1,990,000	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.0633	97.2400	0	0	0	0	0	1,638,375	1,638,375	259,881	0003	2,500
EDM9	1,160	2,900,000	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	97.4636	97.1450	0	0	0	0	0	924,025	924,025	378,721	0003	2,500
EDU9	1,160	2,900,000	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	97.3937	97.0800	29,000	0	0	0	0	909,650	909,650	378,721	0003	2,500
EDZ9	996	2,490,000	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	97.1545	97.0350	24,900	0	0	0	0	297,450	297,450	325,178	0003	2,500
EDH0	971	2,427,500	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	97.1050	97.0200	36,413	0	0	0	0	206,386	206,386	317,016	0003	2,500
EDM0	325	812,500	EURO$ 90 DAY JUN 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.1050	97.0200	12,184	0	0	0	0	69,063	69,063	106,107	0003	2,500
EDU0	325	812,500	EURO$ 90 DAY SEP 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0900	97.0250	12,188	0	0	0	0	52,813	52,813	106,107	0003	2,500
EDZ0	325	812,500	EURO$ 90 DAY DEC 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0600	97.0200	12,188	0	0	0	0	32,500	32,500	106,107	0003	2,500
EDH1	315	787,500	EURO$ 90 DAY MAR 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0500	97.0300	11,813	0	0	0	0	15,750	15,750	102,842	0003	2,500
EDM1	315	787,500	EURO$ 90 DAY JUN 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0382	97.0350	7,875	0	0	0	0	2,484	2,484	102,842	0003	2,500
EDU1	315	787,500	EURO$ 90 DAY SEP 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0300	97.0350	7,875	0	0	0	0	(3,938)	(3,938)	102,842	0003	2,500
EDZ1	315	787,500	EURO$ 90 DAY DEC 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0100	97.0250	7,875	0	0	0	0	(11,813)	(11,813)	102,842	0003	2,500
EDU8	44	110,000	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.4518	97.5450	0	0	0	0	0	99,750	99,750	13,080	0003	2,500
EDZ8	29	72,500	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.1421	97.3600	0	0	0	0	0	56,700	56,700	8,618	0003	2,500
EDH9	29	72,500	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.0824	97.2400	0	0	0	0	0	61,075	61,075	8,618	0003	2,500
EDM9	37	92,500	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	97.3012	97.1450	0	0	0	0	0	14,450	14,450	10,995	0003	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
EDU9	37	92,500	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	97.2280	97.0800	925	0	0	0	0	13,688	13,688	10,995	0003	2,500
EDZ9	37	92,500	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	97.1545	97.0350	925	0	0	0	0	11,050	11,050	10,995	0003	2,500
EDH0	37	92,500	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	97.1053	97.0200	1,388	0	0	0	0	7,888	7,888	10,995	0003	2,500
EDM0	13	32,500	EURO$ 90 DAY JUN 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.1050	97.0200	488	0	0	0	0	2,763	2,763	3,863	0003	2,500
EDU0	13	32,500	EURO$ 90 DAY SEP 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/21/2018	97.0900	97.0250	488	0	0	0	0	2,112	2,112	3,863	0003	2,500
EDU8	38	95,000	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.7939	97.5450	0	0	0	0	0	118,650	118,650	7,484	0003	2,500
EDZ8	22	55,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.6800	97.3600	0	0	0	0	0	72,600	72,600	4,333	0003	2,500
EDH9	22	55,000	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/03/2016	98.6450	97.2400	0	0	0	0	0	77,275	77,275	4,333	0003	2,500
1349999. Subtotal - Short Futures - Hedging Other												166,525	0	0	0	0	7,522,896	7,522,896	3,007,140	XXX	XXX
1389999. Subtotal - Short Futures												166,525	0	0	0	0	7,522,896	7,522,896	3,007,140	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												166,525	0	0	0	0	7,522,896	7,522,896	3,007,140	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												166,525	0	0	0	0	7,522,896	7,522,896	3,007,140	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	166,525	0	166,525	3,007,140	3,007,140
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,150,000	4,081,950	(517,493)	414,457	4,081,950	(1,213,676)	0	1,962,913	1,962,913
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	65,441	(7,401,846)	0	65,441	(9,157,093)	0	1,971,784	0
Citibank, N.A.	57ODZIWZ7FF32TWEFA76	Y	Y	0	3,782,303	(15,922,713)	0	2,812,413	(28,345,673)	0	6,407,852	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	2,601,000	4,376,032	(2,170,586)	0	4,376,032	(2,170,586)	0	2,455,046	2,059,491
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	570,000	16,321,185	(10,824,543)	4,926,642	16,321,185	(15,663,468)	87,717	4,296,680	4,296,680
HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804	Y	Y	1,130,000	1,572,543	(1,100,904)	0	1,598,543	(1,100,904)	0	976,888	318,527
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	830,000	763,290	(105,968)	0	763,290	(105,968)	0	322,830	150,151
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,662,574	1,645,409	0	0	1,645,409	0	0	628,846	611,681
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	0	633,296	(356,013)	277,283	633,296	(356,013)	277,283	4,046	4,046
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	1,030,000	4,183,894	(2,635,703)	518,191	3,830,049	(4,209,818)	0	2,227,809	2,227,809
0299999. Total NAIC 1 Designation				10,973,574	37,425,343	(41,035,769)	6,136,573	36,127,608	(62,323,199)	365,000	21,254,694	11,631,298
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	257,995	(2,399,236)	0	257,995	(2,399,236)	0	652,041	0
0399999. Total NAIC 2 Designation				0	257,995	(2,399,236)	0	257,995	(2,399,236)	0	652,041	0
0899999. Aggregate Sum of Central Clearing houses				231,104,791	158,378,939	(18,904,160)	0	219,416,152	(20,290,860)	0	574,095,127	482,465,115
0999999 - Gross Totals				242,078,365	196,062,277	(62,339,165)	6,136,573	255,968,280	(85,013,295)	531,525	599,009,002	497,103,553
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					196,062,277	(62,339,165)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	8,270,411	6,672,000	7,885,166	05/15/2038	IV
Citibank, N.A.	57ODZWZ7FF32TWEFA76	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	20,933,858	16,888,000	19,958,735	05/15/2038	IV
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,490,296	2,009,000	2,374,295	05/15/2038	IV
CME Group Inc./Goldman Sachs and Co.	LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,004,257	810,166	957,478	05/15/2038	I
LCH/Goldman Sachs and Co.	WAM6YERMS70XFZUOY219	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	19,944,476	16,089,834	19,015,440	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	43,360,186	34,980,022	41,340,419	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	11,898,983	9,599,283	11,344,715	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	23,718,794	19,134,695	22,613,945	05/15/2038	I
GOLDMAN, SACHS & CO	FOR8UP27PHTHYVLBNG30	Treasury	912810-QA-9	Treasury Bond Coupon Rate: 3.5	7,616,055	7,000,000	6,929,612	02/15/2039	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Treasury	912810-QA-9	Treasury Bond Coupon Rate: 3.5	7,287,475	6,697,998	6,630,647	02/15/2039	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Treasury	912810-QA-9	Treasury Bond Coupon Rate: 3.5	1,999,842	1,838,077	1,819,595	02/15/2039	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Treasury	912810-QA-9	Treasury Bond Coupon Rate: 3.5	3,986,378	3,663,924	3,627,082	02/15/2039	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Treasury	912810-QK-7	Treasury Bond Coupon Rate: 3.875	5,047,861	4,392,130	4,291,037	08/15/2040	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Treasury	912810-QK-7	Treasury Bond Coupon Rate: 3.875	1,385,244	1,205,297	1,177,554	08/15/2040	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Treasury	912810-QK-7	Treasury Bond Coupon Rate: 3.875	2,761,270	2,402,573	2,347,273	08/15/2040	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	10,757,926	10,757,926	10,757,926		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	2,952,210	2,952,210	2,952,210		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	5,884,777	5,884,777	5,884,777		V
0199999 - Total					181,300,300	152,977,914	171,907,907	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	G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASH	3,150,000	3,150,000	XXX		IV
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH	2,601,000	2,601,000	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	570,000	570,000	XXX		IV
HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804	Cash	000000-00-0	CASH	1,130,000	1,130,000	XXX		IV
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASH	830,000	830,000	XXX		IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASH	1,662,574	1,662,574	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	1,030,000	1,030,000	XXX		IV
CME Group Inc./Goldman Sachs and Co.	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	891,446	891,446	XXX		V
LCH/Goldman Sachs and Co.	WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	17,704,052	17,704,052	XXX		V
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	108,072,666	108,072,666	XXX		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	7,363,038	7,363,038	XXX		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	97,073,589	97,073,589	XXX		V
0299999 - Total					242,078,365	242,078,365	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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
06053P-H9-1	BAC_14BANK OF AMERICA NA - USD			1,270,573	1,270,000	10/03/2018
06053P-K4-8	BAC_14BANK OF AMERICA NA - USD			1,000,506	1,000,000	11/05/2018
06053P-L2-1	BAC_14BANK OF AMERICA NA - USD			2,100,354	2,100,000	11/05/2018
06417G-T7-3	BNS_CN_18HOUSTONBANK OF NOVA SCOTIA (HOUSTON). - USD			4,831,493	4,831,000	05/24/2019
21684B-4T-8	RABO_NA_18NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD			8,506,451	8,506,000	02/08/2019
22532X-JD-1	ACA_FP_18NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			3,001,638	3,000,000	10/23/2018
22532X-HV-3	ACA_FP_18NEWYORKCREDIT AGRICOLE CIB NY - USD			6,404,710	6,400,000	10/11/2018
22532X-HW-1	ACA_FP_18NEWYORKCREDIT AGRICOLE CIB NY - USD			3,936,451	3,934,000	10/15/2018
22549L-KH-7	SVBZK_SW_18NEWYORKCREDIT SUISSE AG (NEW YORK) - USD			2,019,417	2,018,000	11/01/2018
22549L-NG-6	SVBZK_SW_18NEWYORKCREDIT SUISSE AG (NEW YORK) - USD			6,205,313	6,200,000	09/28/2018
22549L-RG-2	SVBZK_SW_18NEWYORKCREDIT SUISSE AG (NEW YORK). - USD			3,847,784	3,845,000	09/27/2018
23341V-GX-3	DNB_NO_18NEWYORKDNB BANK ASA (NEW YORK). - USD			1,999,854	2,000,000	11/30/2018
40428A-6F-9	HSBC_7HSBC BANK USA NA - USD			8,844,416	8,844,000	02/08/2019
40428A-6J-1	HSBC_7HSBC BANK USA NA - USD			5,193,093	5,190,000	03/08/2019
46640E-GL-6	JPM_30JP MORGAN SECURITIES LLC (3A3) - USD			6,004,428	6,000,000	10/12/2018
53946B-AR-2	LLOYLLOYDS BANK PLC - USD			2,964,310	2,963,000	10/29/2018
53943N-W3-8	LLOY6NEWYORKLLOYDS BANK PLC (NEW YORK) - USD			5,370,027	5,367,000	10/16/2018
53946B-AM-3	LLOYLLOYDS BANK PLC CPIB 2.3795% 10 - USD			7,369,748	7,370,000	10/25/2018
60683B-HF-3	MTFG_JP_68NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			7,381,660	7,382,000	12/11/2018
60700A-WJ-9	MIZUHO_38NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			6,503,926	6,500,000	10/05/2018
60700A-WW-0	MIZUHO_38NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			6,003,630	6,000,000	10/10/2018
60700A-YC-2	MIZUHO_38NEWYORKMIZUHO BANK LTD/NY - USD			2,800,636	2,800,000	10/24/2018
60700A-ZP-2	MIZUHO_38NEWYORKMIZUHO BANK LTD/NY - USD			1,500,023	1,500,000	11/29/2018
63873N-SW-2	KNFP_18NEWYORKNATIXIS NY BRANCH - USD			6,003,936	6,000,000	11/01/2018
63873N-RN-3	KNFP_18NEWYORKNATIXIS SA (NEW YORK) - USD			4,000,789	4,001,132	10/31/2018
63873N-RM-5	KNFP_18NEWYORKNATIXIS SA (NEW YORK). - USD			346,282	346,000	10/05/2018
65590A-SW-7	NDA_SS_18NEWYORKNORDEA BANK AB NEW YORK. - USD			7,536,501	7,536,000	03/07/2019
69034C-FT-0	OCBC_SP_10VERSEA-CHINESE BANKING CORP LT - USD			7,167,000	7,167,000	12/07/2018
78009N-2S-4	RY_CN_38NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD			1,200,263	1,200,019	11/06/2018
78009N-2S-4	RY_CN_38NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD			3,389,742	3,386,958	11/06/2018
78012U-DA-0	RY_CN_38NEWYORKROYAL BANK OF CANADA NY - USD			2,401,555	2,400,000	10/12/2018
83050F-R2-9	SEBA_SS_18NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD			6,172,492	6,169,000	11/26/2018
86565B-FA-4	SUMIBK_38NEWYORKSUMITOMO MITSUI BANK NY - USD			800,088	800,007	11/26/2018
86565B-CJ-8	SUMIBK_38NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			6,046,904	6,045,000	10/12/2018
86565B-DT-5	SUMIBK_38NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			3,800,498	3,800,000	11/02/2018
86564F-AQ-6	SUMITR_JP_46NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			6,401,214	6,400,000	10/12/2018
86958J-C7-2	SHBA_SS_18NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			6,757,223	6,750,000	04/16/2019
86958J-E7-0	SHBA_SS_18NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			6,502,808	6,500,000	02/04/2019
86958J-H5-1	SHBA_SS_18NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			2,699,730	2,700,000	05/30/2019
87019V-KN-6	SWEDA_18NEWYORKSWEDBANK AB (NEW YORK) - USD			7,099,468	7,100,000	12/12/2018
89233A-C2-3	TOYOTA_JPTOYOTA MOTOR CREDIT CORP CPIB 2 - USD			2,639,784	2,639,000	10/31/2018
90276J-DZ-6	UBSN_VX68LONDONUBS AG (LONDON) 42DIB 2.3464% 1 - USD			7,300,956	7,300,000	12/11/2018
90276J-BX-3	UBSN_VX68LONDONUBS AG LONDON 42DIB 10/12/18 - USD			4,879,175	4,878,092	10/12/2018
94989R-G3-6	WFC_2WELLS FARGO BANK NA - USD			1,301,015	1,299,000	05/23/2019
94989R-M2-1	WFC_2WELLS FARGO BANK NA - USD			7,102,208	7,100,000	05/31/2019
94989R-D2-1	WFC_2WELLS FARGO BANK NA. - USD			6,705,259	6,700,000	10/02/2018
94989R-E6-1	WFC_2WELLS FARGO BANK NA. - USD			989,728	989,000	10/15/2018
96121T-6L-7	WBC_AU8NEWYORKWESTPAC BANKING CORP NY - USD			8,646,640	8,646,000	11/05/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				222,951,697	222,872,208	XXX
8574P1-LK-0	STT_1STATE STREET BANK & TRST - USD			6,562,411	6,561,000	08/30/2018
16677K-JB-0	CVXCHEVRON CORP 42D 2.08% 09/11/20 - USD			4,180,276	4,180,294	09/11/2018
19121B-H2-8	KOCOCA-COLA CO/THE 42D 2.05% 08/0 - USD			7,490,838	7,490,897	08/02/2018
62479M-JB-0	MTFG_JP_2MUFG BANK LTD CP 2.27% 09/11/20 - USD			3,217,485	3,217,123	09/11/2018
65558G-H1-4	NDA_SS_1NORDEA BANK AB 42D 2.165% 08/01 - USD			998,191	998,076	08/01/2018
71708F-JE-3	PFEPFIZER INC 42D 2.08% 09/14/2018 - USD			7,168,394	7,169,380	09/14/2018
83369C-JD-7	SOCGENSOCIETE GENERALE 42D 2.26% 09/1 - USD			3,483,662	3,483,521	09/13/2018
89153Q-GQ-7	FP_FP3TOTAL CAPITAL CANADA LTD 42D 2. - USD			7,379,528	7,379,309	07/24/2018
05253M-KJ-2	ANZ_AU1AUSTRALIA & NEW ZEALAND BANKING - USD			6,415,558	6,411,000	09/24/2018
06053P-D4-6	BAC_14BANK OF AMERICA NA - USD			6,199,998	6,200,000	07/09/2018
06371E-C7-0	BMO_CN_18CHICAGOBANK OF MONTREAL (CHICAGO). - USD			1,307,021	1,307,000	07/02/2018
06371E-V6-1	BMO_CN_18CHICAGOBANK OF MONTREAL CHICAGO - USD			7,612,782	7,609,000	09/04/2018
06417G-N9-5	BNS_CN_18HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			7,303,971	7,300,000	09/07/2018
06417G-Q7-6	BNS_CN_18HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			6,104,362	6,100,000	09/18/2018
13606B-SD-9	CM_CN_18NEWYORKCANADIAN IMP BK COMM NY - USD			885,104	885,000	07/16/2018
13606B-SC-1	CM_CN_18NEWYORKCANADIAN IMPERIAL BANK OF COMME - USD			8,370,619	8,370,000	07/11/2018
17305T-VU-3	C_11CITIBANK NA - USD			3,751,263	3,751,000	07/11/2018
21684B-5E-0	RABO_NA_18NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD			7,503,555	7,500,000	09/10/2018
22536U-QT-0	BFCM_28NEWYORKCREDIT INDUST ET COMM NY. - USD			878,073	878,000	08/02/2018
22549L-FZ-3	SVBZK_SW_18NEWYORKCREDIT SUISSE AG (NEW YORK) - USD			1,731,474	1,731,000	08/17/2018
22549L-MJ-6	SVBZK_SW_18NEWYORKCREDIT SUISSE NEW YORK - USD			4,087,631	4,085,000	09/14/2018
23341V-DK-4	DNB_NO_18NEWYORKDNB BANK ASA (NEW YORK) CDI 1.7 - USD			8,412,514	8,411,000	08/08/2018
2332K4-HA-5	DNB_NO_1DNB BANK ASA 42DIB 1.7278% 07/3 - USD			8,554,616	8,553,000	07/30/2018
46640E-FY-9	JPM_30JP MORGAN SECURITIES LLC (3A3) - USD			1,259,097	1,259,000	07/09/2018
53946B-AJ-0	LLOYLLOYDS BANK PLC CPIB 2.115% 09/ - USD			3,619,109	3,617,000	09/14/2018
60683B-DV-2	MTFG_JP_68NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			903,123	903,000	07/16/2018
60683B-ES-8	MTFG_JP_68NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			7,257,162	7,255,000	08/09/2018
60700A-RY-2	MIZUHO_38NEWYORKMIZUHO BANK LTD/NY. - USD			2,953,254	2,953,000	08/02/2018
63873N-SL-6	KNFP_18NEWYORKNATIXIS SA (NEW YORK). - USD			413,259	413,000	09/20/2018
69033L-S3-4	OCBC_SP_18NEWYORKOVERSEA-CHINESE BK CO NY - USD			7,544,128	7,541,400	09/04/2018
78009N-6G-6	RY_CN_38NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD			8,700,278	8,700,000	07/05/2018
83050F-H7-9	SEBA_SS_18NEWYORKSKANDINAV ENSKILDA BK NY. - USD			8,552,616	8,551,000	07/30/2018
83050F-J6-9	SEBA_SS_18NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD			3,588,714	3,588,000	08/13/2018
83369Y-YY-6	SOCGEN6NEWYORKSOCIETE GENERALE NY - USD			800,151	800,000	07/25/2018
83369Y-YL-4	SOCGEN6NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			1,200,044	1,199,999	07/05/2018
86563Y-4W-0	SUMIBK_38NEWYORKSUMITOMO MITSUI BANK NY - USD			7,065,636	7,065,000	07/12/2018
86563Y-7F-4	SUMIBK_38NEWYORKSUMITOMO MITSUI BANK NY - USD			1,545,229	1,545,000	08/09/2018
86563Y-6E-8	SUMIBK_38NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			581,078	581,000	07/31/2018
86564E-7B-6	SUMITR_JP_46NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			7,986,251	7,984,000	09/13/2018

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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
86958J-YN-3	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			3,300,624	3,300,000	07/30/2018
89113X-ZQ-0	TD_CN_2@NEW YORKTORONTO-DOMINION BANK (NEW YORK - USD			7,803,900	7,800,000	09/05/2018
154572-89-4	DAIWAREPODAIWA A (T Bills, Notes, Bonds - USD			149,483,332	149,483,332	07/02/2018
147250-66-9	MERREPOMERRILL IG (BBB Corps) - USD			10,170,000	10,170,000	08/03/2018
154572-90-9	NOMURAREPONOMURA A (T Bills, Notes, Bonds - USD			109,625,641	109,625,641	07/02/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				463,951,952	463,904,971	XXX
9999999 - Totals				686,903,649	686,777,179	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (46,497,666) Book/Adjusted Carrying Value $ (46,608,597)
2. Average balance for the year Fair Value $ 721,470,761 Book/Adjusted Carrying Value $ 721,418,176
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 686,777,179 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A. ..... Charlotte, NC		0.000	0	0	15,337,406	23,985,968	5,915,979	XXX
Citibank, N.A. ..... Sioux Falls, SD		0.120	3,343	0	5,516,103	16,272,545	17,258,243	XXX
JPMorgan Chase Bank, N.A. ..... Columbus, OH		0.000	0	0	81,248,742	48,953,465	16,955,868	XXX
PNC Bank, N.A. ..... Wilmington, DE		0.000	0	0	13,456,197	53,503,571	53,581,705	XXX
The Bank of New York Mellon ... New York, NY		0.550	44,128	0	114,947,618	25,506,592	43,904,135	XXX
Wells Fargo Bank, N.A. ..... Sioux Falls, SD		0.000	0	0	14,452,478	16,106,827	11,209,534	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	2,164	7,132	7,105	XXX
0199999. Totals - Open Depositories	XXX	XXX	47,471	0	244,960,708	184,336,100	148,832,569	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	47,471	0	244,960,708	184,336,100	148,832,569	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	47,471	0	244,960,708	184,336,100	148,832,569	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8899999 - Total Cash Equivalents								

NONE