



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

Reliance Standard Life Insurance Company

NAIC Group Code.....3098, 3098
(Current Period) (Prior Period)

NAIC Company Code..... 68381

Employer's ID Number..... 36-0883760

Organized under the Laws of IL

State of Domicile or Port of Entry IL

Country of Domicile US

Incorporated/Organized..... April 2, 1907

Commenced Business..... April 15, 1907

Statutory Home Office

1100 East Woodfield Road, Two Woodfield Lake, Suit..... Schaumburg IL US 60173
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

2001 Market Street, Suite 1500..... Philadelphia PA US..... 19103
(Street and Number) (City or Town, State, Country and Zip Code)

267-256-3500
(Area Code) (Telephone Number)

Mail Address

2001 Market Street, Suite 1500..... Philadelphia PA US 19103
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

2001 Market Street, Suite 1500..... Philadelphia PA US 19103
(Street and Number) (City or Town, State, Country and Zip Code)

267-256-3500
(Area Code) (Telephone Number)

Internet Web Site Address

www.reliancestandard.com

Statutory Statement Contact

Paul Van Haren
(Name)
paul.van.haren@rsl.com
(E-Mail Address)

267-256-3664
(Area Code) (Telephone Number) (Extension)
267-256-3522
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Christopher Anthony Fazzini	President	2. Charles Thomas Denaro	Secretary
3. Thomas Arthur Lutter #	Treasurer	4. Rosemary Theresa Barton, FSA, MAAA	Appointed Actuary

OTHER

John Michael Albanese	Senior Vice President	Scott Howard Boutin #	Senior Vice President
Thomas William Burghart	Executive Vice President	Warren Mark Cohen	Senior Vice President
Chad William Coulter	Senior Vice President	Charles Thomas Denaro	Vice President
Gregory Francis Esemplare	Senior Vice President	Robin Dale Harris #	Senior Vice President
Thomas Arthur Lutter #	Senior Vice President	Evan Greg Schaffner #	Senior Vice President
Michael Wilbert	Senior Vice President		

DIRECTORS OR TRUSTEES

Christopher Anthony Fazzini #	Steven Andrew Hirsh	Seigo Ishimaru #	Stephan Arthur Kiratsous
James Michael Litvack	James Norbert Meehan	Philip Robert O'Connor	Robert Rosenkranz
Donald Alan Sherman			

State of..... Pennsylvania
County of..... Philadelphia

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.

(Signature)

Christopher Anthony Fazzini

1. (Printed Name)

President

(Title)

(Signature)

Charles Thomas Denaro

2. (Printed Name)

Secretary

(Title)

(Signature)

Thomas Arthur Lutter

3. (Printed Name)

Treasurer

(Title)

Subscribed and sworn to before me

This 16th day of February 2018

a. Is this an original filing?

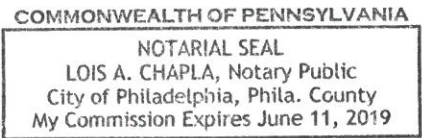
Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached



ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	8,024,339,585		8,024,339,585	7,305,496,260
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	45,259,540		45,259,540	50,614,134
2.2 Common stocks.....	250,937,993		250,937,993	291,782,126
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	2,337,885,048		2,337,885,048	1,801,282,978
3.2 Other than first liens.....	381,018,106		381,018,106	308,520,077
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	499	499	0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	3,294,026		3,294,026	3,518,502
5. Cash (\$.....60,187,868, Schedule E-Part 1), cash equivalents (\$.....257,760,980, Schedule E-Part 2) and short-term investments (\$.....22,733,464, Schedule DA).....	340,682,312		340,682,312	435,309,328
6. Contract loans (including \$.....0 premium notes).....	346,330		346,330	283,705
7. Derivatives (Schedule DB).....	65,898,557		65,898,557	26,920,395
8. Other invested assets (Schedule BA).....	263,298,109		263,298,109	246,367,322
9. Receivables for securities.....	19,495,158		19,495,158	10,153,684
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,732,455,263	499	11,732,454,764	10,480,248,511
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	133,961,523		133,961,523	110,113,086
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	68,607,589	1,199,758	67,407,831	75,179,886
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	340,355		340,355	257,595
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	5,073,516		5,073,516	7,913,375
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	1,999,328		1,999,328	3,176,145
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	49,311,087		49,311,087	27,524,747
18.2 Net deferred tax asset.....	15,449,927	4,980,310	10,469,617	28,781,473
19. Guaranty funds receivable or on deposit.....	5,433,229		5,433,229	1,394,856
20. Electronic data processing equipment and software.....	19,586,682	18,611,244	975,438	1,581,845
21. Furniture and equipment, including health care delivery assets (\$.....0).....	5,911,144	5,911,144	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	150,683	21,757	128,926	193,000
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	13,887,901	13,887,901	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	12,052,168,227	44,612,613	12,007,555,614	10,736,364,519
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	164,973,080		164,973,080	153,069,201
28. TOTAL (Lines 26 and 27).....	12,217,141,307	44,612,613	12,172,528,694	10,889,433,720

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
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).....	0	0	0	0
2501. Prepaid fees and suspense debits.....	12,343,582	12,343,582	0	
2502. Other than invested assets nonadmitted.....	206,265	206,265	0	
2503. Other assets nonadmitted.....	1,338,054	1,338,054	0	
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).....	13,887,901	13,887,901	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....5,605,877,625 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	5,605,877,625	4,751,490,326
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	1,069,269,470	1,010,938,207
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	2,552,500,943	2,550,224,191
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	59,593,019	59,137,740
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	654,846,024	581,594,748
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....184,268 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	170,095	153,748
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
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.....		
9.3 Other amounts payable on reinsurance, including \$....564,516 assumed and \$....2,338,100 ceded.....	2,902,616	2,025,843
9.4 Interest Maintenance Reserve (IMR, Line 6).....	76,967,504	72,955,324
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....		
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	73,273,968	48,475,774
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(106,372)	(93,101)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	1,217,917	1,236,206
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	7,101,553	6,503,652
18. Amounts held for agents' account, including \$....5,879,696 agents' credit balances.....	5,879,696	4,414,224
19. Remittances and items not allocated.....	65,177,955	80,679,002
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$....55,000,000 and interest thereon \$....342,146.....	55,342,146	55,342,146
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	162,234,161	95,704,629
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	273,662,905	273,662,907
24.04 Payable to parent, subsidiaries and affiliates.....	971,382	52,383
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	513,840	423,312
24.09 Payable for securities.....	150,418,376	36,704,779
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	37,703,458	38,647,416
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	10,855,518,281	9,670,273,456
27. From Separate Accounts Statement.....	164,973,080	153,069,201
28. Total liabilities (Line 26 and 27).....	11,020,491,361	9,823,342,657
29. Common capital stock.....	6,003,113	6,003,113
30. Preferred capital stock.....	50,000,000	50,000,000
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	100,000,000	100,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	227,876,387	187,876,387
34. Aggregate write-ins for special surplus funds.....	704,616	0
35. Unassigned funds (surplus).....	767,453,217	722,211,563
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,096,034,220	1,010,087,950
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,152,037,333	1,066,091,063
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	12,172,528,694	10,889,433,720

DETAILS OF WRITE-INS

2501. Retained assets program liability to claimants and other miscellaneous liabilities.....	17,771,012	19,140,400
2502. Liability for pension and postretirement benefits.....	19,932,446	19,507,016
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	37,703,458	38,647,416
3101.		
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).....	0	0
3401. Affordable Care Act 9010 fee assessment.....	704,616	
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).....	704,616	0

Reliance Standard Life Insurance Company
SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	2,202,771,059	1,801,139,616
2. Considerations for supplementary contracts with life contingencies	2,420,808	3,207,544
3. Net investment income (Exhibit of Net Investment Income, Line 17)	595,865,632	549,997,963
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	14,435,663	14,859,443
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	3,073,364	3,233,400
7. Reserve adjustments on reinsurance ceded		
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,115,201	1,047,067
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	8,541,153	7,871,857
9. Totals (Lines 1 to 8.3)	2,828,222,880	2,381,356,890
10. Death benefits	69,042,456	70,437,192
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	80,838,024	75,427,474
13. Disability benefits and benefits under accident and health contracts	620,274,431	581,277,448
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	424,172,403	334,332,083
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	72,199,747	64,354,039
18. Payments on supplementary contracts with life contingencies	2,212,402	1,904,966
19. Increase in aggregate reserves for life and accident and health contracts	954,941,731	544,857,605
20. Totals (Lines 10 to 19)	2,223,681,194	1,672,590,807
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	206,228,174	173,718,210
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,925,299	1,951,398
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	185,374,188	180,577,540
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	37,129,133	35,356,642
25. Increase in loading on deferred and uncollected premiums	377,424	1,462,999
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,934)	(4,235)
27. Aggregate write-ins for deductions	0	0
28. Totals (Lines 20 to 27)	2,654,711,478	2,065,653,361
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	173,511,402	315,703,529
30. Dividends to policyholders		
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	173,511,402	315,703,529
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	42,393,331	82,589,756
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)	131,118,071	233,113,773
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....4,475,669 (excluding taxes of \$....9,933,454 transferred to the IMR)	(12,802,063)	(67,067,108)
35. Net income (Line 33 plus Line 34)	118,316,008	166,046,665
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,066,091,063	923,927,128
37. Net income (Line 35)	118,316,008	166,046,665
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....8,492,499	17,470,236	7,113,984
39. Change in net unrealized foreign exchange capital gain (loss)	11,792,690	33,208,534
40. Change in net deferred income tax	(28,106,109)	1,271,046
41. Change in nonadmitted assets	7,356,827	15,236,753
42. Change in liability for reinsurance in unauthorized and certified companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease	77,984,491	
44. Change in asset valuation reserve	(66,529,532)	(27,359,071)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	40,000,000	
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders	(54,000,000)	(54,000,000)
53. Aggregate write-ins for gains and losses in surplus	(38,338,341)	646,024
54. Net change in capital and surplus for the year (Lines 37 through 53)	85,946,270	142,163,935
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,152,037,333	1,066,091,063
DETAILS OF WRITE-INS		
08.301. Miscellaneous income	8,541,153	7,871,857
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,541,153	7,871,857
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0
5301. Prior period adjustment - LTD reserve adjustment - Social Security offsets	(18,507,730)	
5302. Prior period adjustment - LTD reserves	(16,752,301)	
5303. Unassigned funds - pension and postretirement benefits	(3,078,310)	646,024
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(38,338,341)	646,024

CASH FLOW

		1	2
		Current Year	Prior Year
CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance.....	2,212,520,085	1,792,850,214
2.	Net investment income.....	461,327,545	437,855,840
3.	Miscellaneous income.....	12,729,718	12,148,363
4.	Total (Lines 1 through 3).....	2,686,577,348	2,242,854,417
5.	Benefit and loss related payments.....	1,124,604,041	1,083,425,677
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,023)	(4,259)
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	429,639,995	398,331,327
8.	Dividends paid to policyholders.....		
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	59,111,933	43,462,243
10.	Total (Lines 5 through 9).....	1,613,353,946	1,525,214,988
11.	Net cash from operations (Line 4 minus Line 10).....	1,073,223,402	717,639,429
CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds.....	3,134,223,010	3,127,959,595
12.2	Stocks.....	159,824,282	113,874,618
12.3	Mortgage loans.....	961,076,452	496,390,821
12.4	Real estate.....		
12.5	Other invested assets.....	41,007,644	36,805,887
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....	420,398	1,536,035
12.7	Miscellaneous proceeds.....	93,209,797	
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	4,389,761,583	3,776,566,956
13.	Cost of investments acquired (long-term only):		
13.1	Bonds.....	3,764,725,818	2,947,813,411
13.2	Stocks.....	116,039,259	51,691,913
13.3	Mortgage loans.....	1,518,327,057	1,640,986,108
13.4	Real estate.....		
13.5	Other invested assets.....	50,267,369	43,866,595
13.6	Miscellaneous applications.....		44,176,187
13.7	Total investments acquired (Lines 13.1 to 13.6).....	5,449,359,503	4,728,534,214
14.	Net increase (decrease) in contract loans and premium notes.....	62,625	33,821
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(1,059,660,545)	(952,001,079)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes.....		
16.2	Capital and paid in surplus, less treasury stock.....	40,000,000	
16.3	Borrowed funds.....		
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....	(68,392,649)	548,560,058
16.5	Dividends to stockholders.....	54,000,000	54,000,000
16.6	Other cash provided (applied).....	(25,797,225)	13,023,508
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(108,189,874)	507,583,566
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).....	(94,627,017)	273,221,915
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year.....	435,309,329	162,087,414
19.2	End of year (Line 18 plus Line 19.1).....	340,682,312	435,309,329

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

20.0001	Non-cash acquisitions from invested asset exchanges - bonds, preferred and common stocks.....	(336,367,628)	(214,779,848)
20.0002	Non-cash proceeds from invested asset exchanges - bonds, preferred and common stocks.....	(336,367,628)	(214,779,848)
20.0003	Tax credit bonds.....	(9,919,776)	(12,013,965)
20.0004	Mortgage loan refinancing.....		(54,013,326)
20.0005	Other invested assets exchange.....	(10,586)	(1,930,000)
20.0006	Capitalization of mortgage interest.....	(36,916,851)	(21,029,845)
20.0007	Capitalization of bond interest.....	(7,861,221)	(7,520,381)
20.0008	Real estate acquired in satisfaction of debt.....		(3,518,503)
20.0009	Non-cash miscellaneous activity.....		3,324,071

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts.....	2,202,771,059		1,379,064	1,152,084,554			175,975,347	86,888,289	786,310,083		133,722	
2. Considerations for supplementary contracts with life contingencies.....	2,420,808				2,420,808							
3. Net investment income.....	595,865,632		341,843	246,804,109	4,490,092		11,347,955	64,159,794	102,072,008			166,649,831
4. Amortization of Interest Maintenance Reserve (IMR).....	14,435,663		11,497	8,300,674	151,014		381,662	2,157,864	3,432,952			
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	3,073,364		50,684				(1,632,172)		4,519,852			135,000
7. Reserve adjustments on reinsurance ceded.....	0											
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	1,115,201		1,115,201									
8.2 Charges and fees for deposit-type contracts.....	0											
8.3 Aggregate write-ins for miscellaneous income.....	8,541,153	0	0	0	0	0	0	0	8,541,153	0	0	0
9. Totals (Lines 1 to 8.3).....	2,828,222,880	0	2,898,289	1,407,189,337	7,061,914	0	186,072,792	153,205,947	904,876,048	0	133,722	166,784,831
10. Death benefits.....	69,042,456		4,084,885				64,957,571					
11. Matured endowments (excluding guaranteed annual pure endowments).....	0											
12. Annuity benefits.....	80,838,024			63,017,051				17,820,973				
13. Disability benefits and benefits under accident and health contracts.....	620,274,431		7,893						620,229,332		37,206	
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	424,172,403		28,504	320,327,742				103,816,157				
16. Group conversions.....	0											
17. Interest and adjustments on contract or deposit-type contract funds.....	72,199,747		12,434	275,775	2,542,977		407,358	8,078	10,302			68,942,823
18. Payments on supplementary contracts with life contingencies.....	2,212,402				2,212,402							
19. Increase in aggregate reserves for life and accident and health contracts.....	954,941,731		358,073	848,626,804	1,051,292		9,087,575	(4,736,445)	100,554,432			
20. Totals (Lines 10 to 19).....	2,223,681,194	0	4,491,789	1,232,247,372	5,806,671	0	74,452,504	116,908,763	720,794,066	0	37,206	68,942,823
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	206,228,174		50,684	73,253,574			39,159,327	4,545,598	89,218,991			
22. Commissions and expense allowances on reinsurance assumed.....	1,925,299			1,185,679				183,623	555,997			
23. General insurance expenses.....	185,374,188		665,371	12,429,180	207,957		46,627,322	937,388	122,830,094			1,676,876
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	37,129,133		8,525	1,769,035			11,507,471		23,844,102			
25. Increase in loading on deferred and uncollected premiums.....	377,424		51,424				278,162		47,838			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,934)		(3,934)									
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	2,654,711,478	0	5,263,859	1,320,884,840	6,014,628	0	172,024,786	122,575,372	957,291,088	0	37,206	70,619,699
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	173,511,402	0	(2,365,570)	86,304,497	1,047,286	0	14,048,006	30,630,575	(52,415,040)	0	96,516	96,165,132
30. Dividends to policyholders.....	0											
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	173,511,402	0	(2,365,570)	86,304,497	1,047,286	0	14,048,006	30,630,575	(52,415,040)	0	96,516	96,165,132
32. Federal income taxes incurred (excluding tax on capital gains).....	42,393,331		(577,970)	21,086,425	255,879		3,432,292	7,483,843	(12,806,352)		23,581	23,495,633
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).....	131,118,071	0	(1,787,600)	65,218,072	791,407	0	10,615,714	23,146,732	(39,608,688)	0	72,935	72,669,499

DETAILS OF WRITE-INS

08.301. Miscellaneous income.....	8,541,153								8,541,153			
08.302.	0											
08.303.	0											
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	8,541,153	0	0	0	0	0	0	0	8,541,153	0	0	0
2701.	0											
2702.	0											
2703.	0											
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0	0	0	0	0	0

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	4,751,490,327		4,591,026	3,571,575,620	14,912,371		121,240,365	1,039,170,945
2. Tabular net premiums or considerations.....	1,391,781,655		1,379,064	1,152,084,553	2,420,807		149,008,942	86,888,289
3. Present value of disability claims incurred.....	9,126,645				XXX		9,126,645	
4. Tabular interest.....	198,698,447		211,842	154,593,452	1,110,162		138,393	42,644,598
5. Tabular less actual reserve released.....	(511,749,785)			(396,180,206)	(267,274)			(115,302,305)
6. Increase in reserve on account of change in valuation basis.....	0							
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX		XXX	XXX	XXX	XXX	XXX
7. Other increases (net).....	0							
8. Totals (Lines 1 to 7).....	5,839,347,289	0	6,181,932	4,482,073,419	18,176,066	0	279,514,345	1,053,401,527
9. Tabular cost.....	147,159,626		379,458		XXX		146,780,168	
10. Reserves released by death.....	937,289		816,977	XXX	XXX		120,312	XXX
11. Reserves released by other terminations (net).....	2,314,430		28,504				2,285,926	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	83,058,319		7,893	63,017,051	2,212,402			17,820,973
13. Net transfers to or (from) Separate Accounts.....	0							
14. Total deductions (Lines 9 to 13).....	233,469,664	0	1,232,832	63,017,051	2,212,402	0	149,186,406	17,820,973
15. Reserve December 31, current year.....	5,605,877,625	0	4,949,100	4,419,056,368	15,963,664	0	130,327,939	1,035,580,554

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. government bonds.....	(a).....1,917,039	1,840,727
1.1	Bonds exempt from U.S. tax.....	(a).....	.....
1.2	Other bonds (unaffiliated).....	(a).....434,104,971	440,111,004
1.3	Bonds of affiliates.....	(a).....	.....
2.1	Preferred stocks (unaffiliated).....	(b).....3,219,377	3,113,244
2.11	Preferred stocks of affiliates.....	(b).....	.....
2.2	Common stocks (unaffiliated).....	13,086,670	11,809,184
2.21	Common stocks of affiliates.....	6,800,000	6,800,000
3.	Mortgage loans.....	(c).....203,353,683	222,623,549
4.	Real estate.....	(d).....	.....
5.	Contract loans.....	7,002	7,002
6.	Cash, cash equivalents and short-term investments.....	(e).....2,305,226	2,337,695
7.	Derivative instruments.....	(f).....	.....
8.	Other invested assets.....	13,523,779	13,523,779
9.	Aggregate write-ins for investment income.....	0	0
10.	Total gross investment income.....	678,317,747	702,166,184
11.	Investment expenses.....		(g).....96,889,632
12.	Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....203,304
13.	Interest expense.....		(h).....9,207,615
14.	Depreciation on real estate and other invested assets.....		(i).....0
15.	Aggregate write-ins for deductions from investment income.....		0
16.	Total deductions (Lines 11 through 15).....		106,300,551
17.	Net investment income (Line 10 minus Line 16).....		595,865,633

DETAILS OF WRITE-INS

0901.	.....	.....	.....
0902.	.....	.....	.....
0903.	.....	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	0	0
1501.	.....		.....
1502.	.....		.....
1503.	.....		.....
1598.	Summary of remaining write-ins for Line 15 from overflow page.....		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		0

- (a) Includes \$.....91,553,778 accrual of discount less \$.....30,380,512 amortization of premium and less \$.....14,553,845 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....14,072,158 accrual of discount less \$.....108,392 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....72,385 accrual of discount less \$.....5,481 amortization of premium and less \$.....18,729 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....5,097,222 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds.....	44,567	.....	.....44,567	.....	.....
1.1	Bonds exempt from U.S. tax.....	.....	.....	.....0	.....	.....
1.2	Other bonds (unaffiliated).....	57,386,945	(40,937,231)	16,449,714	(1,083,723)	11,836,118
1.3	Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1	Preferred stocks (unaffiliated).....	1,428,937	.....	.....1,428,937	.....	.....
2.11	Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2	Common stocks (unaffiliated).....	3,264,008	(9,511,618)	(6,247,610)	44,169	.....
2.21	Common stocks of affiliates.....	.....	.....	.....0	2,027,466	.....
3.	Mortgage loans.....	(89,544)	.....	.....(89,544)	.....	.....
4.	Real estate.....	.....	.....(224,477)	(224,477)	.....	.....
5.	Contract loans.....	.....	.....	.....0	.....	.....
6.	Cash, cash equivalents and short-term investments.....	424,752	(3,814)	420,938	.....	.....(43,428)
7.	Derivative instruments.....	10,756,232	.....	.....10,756,232	19,909,315	.....
8.	Other invested assets.....	(2,483,854)	.....	.....(2,483,854)	5,065,509	.....
9.	Aggregate write-ins for capital gains (losses).....	0	0	0	0	0
10.	Total capital gains (losses).....	70,732,043	(50,677,140)	20,054,903	25,962,736	11,792,690

DETAILS OF WRITE-INS

0901.	.....	.....	.....0	.....	.....
0902.	.....	.....	.....0	.....	.....
0903.	.....	.....	.....0	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	0	0	0	0

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

	1	2	Ordinary		5	Group		Accident and Health			11
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected.....	0										
2. Deferred and accrued.....	0										
3. Deferred, accrued and uncollected:											
3.1 Direct.....	0										
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	0										
3.4 Net (Line 1 + Line 2).....	0	0	0	0	0	0	0	0	0	0	0
4. Advance.....	0										
5. Line 3.4 - Line 4.....	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct.....	334,357		334,357								
6.2 Reinsurance assumed.....	0										
6.3 Reinsurance ceded.....	29,940		29,940								
6.4 Net.....	304,417	0	304,417	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	304,417	0	304,417	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	0										
9. First year premiums and considerations:											
9.1 Direct.....	334,357		334,357								
9.2 Reinsurance assumed.....	0										
9.3 Reinsurance ceded.....	29,940		29,940								
9.4 Net (Line 7 - Line 8).....	304,417	0	304,417	0	0	0	0	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct.....	1,237,367,574			1,150,632,754			86,734,820				
10.2 Reinsurance assumed.....	0										
10.3 Reinsurance ceded.....	0										
10.4 Net.....	1,237,367,574	0	0	1,150,632,754	0	0	86,734,820	0	0	0	0
RENEWAL											
11. Uncollected.....	76,937,897		369,182			23,539,533		53,029,182			
12. Deferred and accrued.....	381,479		381,479								
13. Deferred, accrued and uncollected:											
13.1 Direct.....	77,295,631		1,502,275			26,149,371		49,643,985			
13.2 Reinsurance assumed.....	11,367,488		40,674					11,326,814			
13.3 Reinsurance ceded.....	11,343,743		792,288			2,609,838		7,941,617			
13.4 Net (Line 11 + Line 12).....	77,319,376	0	750,661	0	0	23,539,533	0	53,029,182	0	0	0
14. Advance.....	170,095		(14,173)					184,268			
15. Line 13.4 - Line 14.....	77,149,281	0	764,834	0	0	23,539,533	0	52,844,914	0	0	0
16. Collected during year:											
16.1 Direct.....	1,237,462,856		3,803,088	1,838,859		429,064,100	47,496	802,575,590		133,723	
16.2 Reinsurance assumed.....	78,973,246		128,156	815,140		47,881	105,973	77,876,096			
16.3 Reinsurance ceded.....	344,008,813		3,198,421	1,202,200		251,618,352		87,989,840			
16.4 Net.....	972,427,289	0	732,823	1,451,799	0	177,493,629	153,469	792,461,846	0	133,723	0
17. Line 15 + Line 16.4.....	1,049,576,570	0	1,497,657	1,451,799	0	201,033,162	153,469	845,306,760	0	133,723	0
18. Prior year (uncollected + deferred and accrued - advance).....	84,477,499		423,009			25,057,814		58,996,676			
19. Renewal premiums and considerations:											
19.1 Direct.....	1,233,422,649		4,170,722	1,838,859		427,713,836	47,496	799,518,013		133,723	
19.2 Reinsurance assumed.....	77,586,384		127,073	815,140		47,881	105,973	76,490,317			
19.3 Reinsurance ceded.....	345,909,962		3,223,147	1,202,200		251,786,369		89,698,246			
19.4 Net (Line 17 - Line 18).....	965,099,071	0	1,074,648	1,451,799	0	175,975,348	153,469	786,310,084	0	133,723	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct.....	2,471,124,580	0	4,505,079	1,152,471,613	0	427,713,836	86,782,316	799,518,013	0	133,723	0
20.2 Reinsurance assumed.....	77,586,384	0	127,073	815,140	0	47,881	105,973	76,490,317	0	0	0
20.3 Reinsurance ceded.....	345,939,902	0	3,253,087	1,202,200	0	251,786,369	0	89,698,246	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	2,202,771,062	0	1,379,065	1,152,084,553	0	175,975,348	86,888,289	786,310,084	0	133,723	0

**EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND
EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)**

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	0										
22. All other.....	30,391		30,391								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	33,134		33,134								
23.2 Reinsurance assumed.....	395,000			395,000							
23.3 Net ceded less assumed.....	(361,866)	0	33,134	(395,000)	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded.....	135,000										135,000
24.2 Reinsurance assumed.....	790,679			790,679							
24.3 Net ceded less assumed.....	(655,679)	0	0	(790,679)	0	0	0	0	0	0	135,000
25. Renewal:											
25.1 Reinsurance ceded.....	2,905,231		17,550			(1,632,172)		4,519,853			
25.2 Reinsurance assumed.....	739,620						183,623	555,997			
25.3 Net ceded less assumed.....	2,165,611	0	17,550	0	0	(1,632,172)	(183,623)	3,963,856	0	0	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	3,073,365	0	50,684	0	0	(1,632,172)	0	4,519,853	0	0	135,000
26.2 Reinsurance assumed (Page 6, Line 22).....	1,925,299	0	0	1,185,679	0	0	183,623	555,997	0	0	0
26.3 Net ceded less assumed.....	1,148,066	0	50,684	(1,185,679)	0	(1,632,172)	(183,623)	3,963,856	0	0	135,000
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	213,134		33,134	180,000							
28. Single.....	72,763,474			72,763,474							
29. Renewal.....	133,251,566		17,550	310,100		39,159,326	4,545,598	89,218,992			
30. Deposit-type contract funds.....	0										
31. Totals (to agree with Page 6, Line 21).....	206,228,174	0	50,684	73,253,574	0	39,159,326	4,545,598	89,218,992	0	0	0

Reliance Standard Life Insurance Company
EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3			
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1.	Rent.....	3,416,810		7,164,330	38,154	9,889,533	20,508,827
2.	Salaries and wages.....	31,328,435	1,678,373	64,305,079	260,417	59,251,922	156,824,226
3.11	Contributions for benefit plans for employees.....	4,679,389	267,019	9,964,684	27,633	1,972,911	16,911,636
3.12	Contributions for benefit plans for agents.....						.0
3.21	Payments to employees under non-funded benefit plans.....						.0
3.22	Payments to agents under non-funded benefit plans.....						.0
3.31	Other employee welfare.....	1,038,096	44,261	1,652,170	4,983	3,710,245	6,449,755
3.32	Other agent welfare.....						.0
4.1	Legal fees and expenses.....	410,833		223,397	333,646	247,779	1,215,655
4.2	Medical examination fees.....	149,997		7,895			157,892
4.3	Inspection report fees.....	63,653		62,451			126,104
4.4	Fees of public accountants and consulting actuaries.....	488,550		1,157,133	419,237	383,735	2,448,655
4.5	Expense of investigation and settlement of policy claims.....	731,574	3,236,351	4,158,064	62	424	8,126,475
5.1	Traveling expenses.....	1,470,546	11,033	2,783,484	5,073	1,860,913	6,131,049
5.2	Advertising.....	912,210		892,541	379	1,253	1,806,383
5.3	Postage, express, telegraph and telephone.....	1,448,963		2,268,473	14,014	461,762	4,193,212
5.4	Printing and stationery.....	494,701	2,699	915,907	17,425	194,592	1,625,324
5.5	Cost or depreciation of furniture and equipment.....	2,079,342		4,940,098	50,977	1,200,572	8,270,989
5.6	Rental of equipment.....	613,065		730,285	9,710	2,915,021	4,268,081
5.7	Cost or depreciation of EDP equipment and software.....	332,118		764,037	8,257	27,297	1,131,709
6.1	Books and periodicals.....	26,550	333	67,203	684	103,124	197,894
6.2	Bureau and association fees.....	61,949	341	90,773	741	166,821	320,625
6.3	Insurance, except on real estate.....	425,135		983	87,100	377,108	890,326
6.4	Miscellaneous losses.....						.0
6.5	Collection and bank service charges.....	352,362		247,983	44,692	465,850	1,110,887
6.6	Sundry general expenses.....	84,577		340,404	576	19,607	445,164
6.7	Group service and administration fees.....	4,762,579		7,956,742			12,719,321
6.8	Reimbursements by uninsured plans.....						.0
7.1	Agency expense allowance.....						.0
7.2	Agents' balances charged off (less \$.....0 recovered).....	16,028		32,966	242	800	50,036
7.3	Agency conferences other than local meetings.....	688,972		607,971	233	771	1,297,947
9.1	Real estate expenses.....					159,720	159,720
9.2	Investment expenses not included elsewhere.....						.0
9.3	Aggregate write-ins for expenses.....	4,790,785	360,428	5,894,205	352,640	13,477,871	24,875,929
10.	General expenses Incurred.....	60,867,219	5,600,838	117,229,258	1,676,875	96,889,631	(a) 282,263,821
11.	General expenses unpaid December 31, prior year.....	6,493,115		13,528,993		28,453,666	48,475,774
12.	General expenses unpaid December 31, current year.....	8,907,333		18,559,235		45,807,400	73,273,968
13.	Amounts receivable relating to uninsured plans, prior year.....						.0
14.	Amounts receivable relating to uninsured plans, current year.....						.0
15.	General expenses paid during year (Lines 10+11-12-13+14).....	58,453,001	5,600,838	112,199,016	1,676,875	79,535,897	257,465,627
DETAILS OF WRITE-INS							
09.301.	Computer Services.....	4,120,334	1,089	4,263,797	51,826	7,019,002	15,456,048
09.302.	Consulting.....	670,451	359,339	1,630,408	300,814	6,458,869	9,419,881
09.303.							.0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page.....	.0	.0	.0	.0	.0	.0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	4,790,785	360,428	5,894,205	352,640	13,477,871	24,875,929

(a) Includes management fees of \$.....13,662,168 to affiliates and \$.....62,837,377 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
					Investment	Total
1.	Real estate taxes.....					0
2.	State insurance department licenses and fees.....	2,247,721	3,253,158			5,500,879
3.	State taxes on premiums.....	7,260,042	12,896,011			20,156,053
4.	Other state taxes, including \$.....0 for employee benefits.....	1,771,472	2,674,192		12,904	4,458,568
5.	U.S. Social Security taxes.....	1,976,326	4,488,112		190,400	6,654,838
6.	All other taxes.....	29,470	532,628			562,098
7.	Taxes, licenses and fees incurred.....	13,285,031	23,844,101	0	203,304	37,332,436
8.	Taxes, licenses and fees unpaid December 31, prior year.....	(14,896)	1,252,402		(1,301)	1,236,205
9.	Taxes, licenses and fees unpaid December 31, current year.....	(156,404)	1,377,972		(3,653)	1,217,915
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	13,426,539	23,718,531	0	205,656	37,350,726

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums.....		
2.	Applied to shorten the endowment or premium-paying period.....		
3.	Applied to provide paid-up additions.....	30,391	
4.	Applied to provide paid-up annuities.....		
5.	Total Lines 1 through 4.....	30,391	0
6.	Paid-in cash.....	3,917	
7.	Left on deposit.....		
8.	Aggregate write-ins for dividend or refund options.....	(34,308)	0
9.	Total Lines 5 through 8.....	0	0
10.	Amount due and unpaid.....		
11.	Provision for dividends or refunds payable in the following calendar year.....		
12.	Terminal dividends.....		
13.	Provision for deferred dividend contracts.....		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13.....		
15.	Total Lines 10 through 14.....	0	0
16.	Total from prior year.....		
17.	Total dividends or refunds (Lines 9 + 15 - 16).....	0	0
DETAILS OF WRITE-INS			
0801.	Dividends - Reinsurance Ceded.....	(34,308)	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	(34,308)	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1				2	3	4	5	6
Valuation Standard				Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:								
0100001.	AE	3.00%	NLP.....	338,446		338,446		
0100002.	AE	3.50%	NLP.....	2,426,039		2,426,039		
0100003.	AM MEN	3.50%	NLP.....	80,284	80,284			
0100004.	41 CSO	2.50%	NLP.....	3,194,274		3,194,274		
0100005.	41 CSO	3.00%	NLP.....	724,791		724,791		
0100006.	58 CET	2.25%	NLP.....	18,641		18,641		
0100007.	58 CET	2.75%	NLP.....	16,479		16,479		
0100008.	58 CET	3.00%	NLP.....	105,982		105,982		
0100009.	58 CET	3.50%	NLP.....	337,476		337,476		
0100010.	58 CET	4.00%	NLP.....	38,102		38,102		
0100011.	58 CET	4.25%	NLP.....	88,734		88,734		
0100012.	58 CET	4.50%	NLP.....	4,387		4,387		
0100013.	58 CSO	2.25%	NLP.....	938,292		938,292		
0100014.	58 CSO	2.25%	CRVM.....	1,073,157		1,073,157		
0100015.	58 CSO	2.75%	NLP.....	61,563		61,563		
0100016.	58 CSO	3.00%	NLP.....	3,165,030		3,165,030		
0100017.	58 CSO	3.00%	CRVM.....	4,688,958		4,688,958		
0100018.	58 CSO	3.50%	NLP.....	349,977		349,977		
0100019.	58 CSO	3.50%	CRVM.....	6,263,469		6,263,469		
0100020.	58 CSO	3.75%	NLP.....	1,139		1,139		
0100021.	58 CSO	3.75%	CRVM.....	106,617		106,617		
0100022.	58 CSO	4.00%	NLP.....	268,148		268,148		
0100023.	58 CSO	4.00%	CRVM.....	3,842,572		3,842,572		
0100024.	58 CSO	4.25%	NLP.....	143,703		143,703		
0100025.	58 CSO	4.25%	CRVM.....	6,551,170		6,551,170		
0100026.	58 CSO	4.50%	NLP.....	64,741		64,741		
0100027.	58 CSO	4.50%	CRVM.....	316,541		316,541		
0100028.	58 CSO	5.50%	CRVM.....	9,404,882		9,404,882		
0100029.	58 CSO	6.00%	CRVM.....	1,369,429		1,369,429		
0100030.	80 CET	4.00%	NLP.....	6,849		6,849		
0100031.	80 CET	4.50%	NLP.....	22,517		22,517		
0100032.	80 CET	5.50%	NLP.....	32,695		32,695		
0100033.	80 CSO	4.00%	NLP.....	843,061		50,002		793,059
0100034.	80 CSO	4.00%	CRVM.....	345,775		345,775		
0100035.	80 CSO	4.50%	NLP.....	1,509,599		40,661		1,468,938
0100036.	80 CSO	4.50%	CRVM.....	2,581,947		2,581,947		
0100037.	80 CSO	5.00%	CRVM.....	2,517,197		2,517,197		
0100038.	80 CSO	5.00%	NLP.....	0				
0100039.	80 CSO	5.50%	CRVM.....	9,548,205		9,548,205		
0100040.	80 CSO	5.50%	NLP.....	10,661		10,661		
0100041.	80 CSO	6.00%	CRVM.....	816,115		816,115		
0100042.	80 CSO	6.50%	CRVM.....	209,575		209,575		
0100043.	2001 CSO	3.50%	NLP (NB).....	885,996				885,996
0100044.	2001 CSO	4.00%	CRVM(NB).....	494,302		494,302		
0100045.	2001 CSO	4.00%	NLP.....	199,605				199,605
0100046.	2001 CSO	4.25%	NLP.....	316,351				316,351
0100047.	2001 CSO	4.50%	NLP.....	663,618				663,618
0100048.	UNEARNED PREMIUM.....			2,310,850		104,000		2,206,850
0100049.	STD IND	3.00%	NLP.....	30,458	30,458			
0100050.	STD IND	3.50%	NLP.....	225,457	225,457			
0100051.	SUB STD IND	3.50%	NLP.....	61,330	61,330			
0100052.	41 STD IND	3.00%	NLP.....	895,101	895,101			
0100053.	41 STD IND	3.50%	NLP.....	10,743	10,743			
0100054.	SUB STD IND	3.00%	NLP.....	197,492	197,492			
0100055.	61 CSI	3.00%	NLP.....	542,541	542,541			
0100056.	1960 BASIC GROUP TABLE 6%.....			3,336,228				3,336,228
0199997.	Totals (Gross).....			74,597,291	2,043,406	62,683,240	0	9,870,645
0199998.	Reinsurance ceded.....			59,932,764	2,043,406	57,889,358		
0199999.	Totals (Net).....			14,664,527	0	4,793,882	0	9,870,645

Annuities (excluding supplementary contracts with life contingencies):

0200001.	37 SA	3.50%	IMM.....	620,040	XXX.....	620,040	XXX.....	
0200002.	A - 1949	3.50%	DEF.....	164,971	XXX.....	164,971	XXX.....	
0200003.	71 IAM	4.00%	DEF.....	919,038	XXX.....	919,038	XXX.....	
0200004.	71 IAM	4.50%	DEF(NB).....	43,739,444	XXX.....	43,739,444	XXX.....	
0200005.	71 IAM	5.50%	DEF.....	78,673,137	XXX.....	78,673,137	XXX.....	
0200006.	71 IAM	8.25%	DEF.....	14,105,858	XXX.....	1,609,635	XXX.....	12,496,223
0200007.	71 IAM	9.25%	DEF(NB).....	10,796,282	XXX.....	10,796,282	XXX.....	
0200008.	71 IAM	5.00%	IMM.....	394,751	XXX.....	394,751	XXX.....	
0200009.	71 IAM	5.25%	IMM.....	355,887	XXX.....	355,887	XXX.....	
0200010.	71 IAM	5.50%	IMM.....	109,072	XXX.....	109,072	XXX.....	
0200011.	71 IAM	6.00%	IMM.....	1,075,213	XXX.....	1,075,213	XXX.....	
0200012.	71 IAM	7.50%	IMM.....	1,159,932	XXX.....	1,159,932	XXX.....	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200013.	A-2000 3.50% DEF(NB).....	975,412,350	XXX.....	971,234,980	XXX.....	4,177,370
0200014.	A-2000 3.75% DEF(NB).....	2,106,220,944	XXX.....	1,714,675,591	XXX.....	391,545,353
0200015.	A-2000 4.00% DEF.....	1,268,180,581	XXX.....	919,497,097	XXX.....	348,683,484
0200016.	A-2000 4.25% DEF.....	108,155,990	XXX.....	96,482,150	XXX.....	11,673,840
0200017.	A-2000 4.50% DEF.....	229,588,679	XXX.....	167,704,154	XXX.....	61,884,525
0200018.	A-2000 4.75% DEF.....	204,497,034	XXX.....	139,268,430	XXX.....	65,228,604
0200019.	A-2000 5.00% DEF.....	156,584,359	XXX.....	106,484,600	XXX.....	50,099,759
0200020.	A-2000 5.25% DEF.....	24,994,500	XXX.....	17,281,471	XXX.....	7,713,029
0200021.	A-2000 5.50% DEF.....	90,379,659	XXX.....	62,753,342	XXX.....	27,626,317
0200022.	A-2000 5.75% DEF.....	7,375,195	XXX.....	2,550,991	XXX.....	4,824,204
0200023.	A-2000 6.00% DEF.....	27,449,511	XXX.....	17,138,571	XXX.....	10,310,940
0200024.	A-2000 6.25% DEF.....	6,933,390	XXX.....	4,771,967	XXX.....	2,161,423
0200025.	83 IAM 5.00% DEF.....	10,293,642	XXX.....	10,029,342	XXX.....	264,300
0200026.	83 IAM 5.25% DEF.....	14,462,875	XXX.....	12,281,147	XXX.....	2,181,728
0200027.	83 IAM 5.50% DEF.....	6,774,505	XXX.....	6,649,206	XXX.....	125,299
0200028.	83 IAM 5.75% DEF.....	11,814,943	XXX.....	9,971,921	XXX.....	1,843,022
0200029.	83 IAM 6.00% DEF.....	9,496,713	XXX.....	7,277,263	XXX.....	2,219,450
0200030.	83 IAM 6.25% DEF.....	4,990,317	XXX.....	3,160,708	XXX.....	1,829,609
0200031.	83 IAM 6.50% DEF.....	8,832,215	XXX.....	8,165,186	XXX.....	667,029
0200032.	83 IAM 6.75% DEF.....	4,579,596	XXX.....	2,511,152	XXX.....	2,068,444
0200033.	83 IAM 7.00% DEF.....	124,579	XXX.....	96,103	XXX.....	28,476
0200034.	83 IAM 7.25% DEF.....	12,673,238	XXX.....	12,673,238	XXX.....	.....
0200035.	83 IAM 8.00% DEF.....	2,040,378	XXX.....	2,040,378	XXX.....	.....
0200036.	83 IAM 8.50% DEF.....	9,196,071	XXX.....	9,196,071	XXX.....	.....
0200037.	83 IAM 8.75% DEF.....	543,724	XXX.....	543,724	XXX.....	.....
0200038.	83 IAM 10.00% DEF.....	137,249	XXX.....	137,249	XXX.....	.....
0200039.	83 GAM 5.25% DEF.....	1,652,448	XXX.....	.....	.....XXX.....	1,652,448
0200040.	83 GAM 5.75% DEF.....	615,918	XXX.....	.....	.....XXX.....	615,918
0200041.	83 GAM 6.00% DEF.....	5,971,330	XXX.....	.....	.....XXX.....	5,971,330
0200042.	83 GAM 6.25% DEF.....	1,603,954	XXX.....	.....	.....XXX.....	1,603,954
0200043.	83 GAM 6.50% DEF.....	2,814,765	XXX.....	.....	.....XXX.....	2,814,765
0200044.	83 GAM 6.75% DEF.....	354,745	XXX.....	.....	.....XXX.....	354,745
0200045.	83 GAM 7.00% DEF.....	143,025	XXX.....	.....	.....XXX.....	143,025
0200046.	83 GAM 7.25% DEF.....	3,242,575	XXX.....	.....	.....XXX.....	3,242,575
0200047.	83 GAM 7.50% DEF.....	5,255,302	XXX.....	.....	.....XXX.....	5,255,302
0200048.	83 GAM 7.75% DEF.....	290,002	XXX.....	.....	.....XXX.....	290,002
0200049.	83 GAM 8.00% DEF.....	1,086,326	XXX.....	.....	.....XXX.....	1,086,326
0200050.	83 GAM 8.25% DEF.....	862,576	XXX.....	.....	.....XXX.....	862,576
0200051.	83 GAM 8.75% DEF.....	38,921	XXX.....	.....	.....XXX.....	38,921
0200052.	83 GAM 6.75% IMM.....	52,092	XXX.....	.....	.....XXX.....	52,092
0200053.	83 GAM 7.00% IMM.....	256,066	XXX.....	.....	.....XXX.....	256,066
0200054.	83 GAM 7.75% IMM.....	24,570	XXX.....	.....	.....XXX.....	24,570
0200055.	83 GAM 8.00% IMM.....	405,863	XXX.....	.....	.....XXX.....	405,863
0200056.	83 GAM 8.25% IMM.....	1,038,224	XXX.....	.....	.....XXX.....	1,038,224
0200057.	83 GAM 8.75% IMM.....	11,771	XXX.....	.....	.....XXX.....	11,771
0200058.	83 GAM 9.25% IMM.....	81,106	XXX.....	.....	.....XXX.....	81,106
0200059.	83 GAM 11.00% IMM.....	125,405	XXX.....	.....	.....XXX.....	125,405
0200060.	83 GAM 11.25% IMM.....	1,142	XXX.....	.....	.....XXX.....	1,142
0299997.	Totals (Gross).....	5,479,773,988	XXX.....	4,444,193,434	XXX.....	1,035,580,554
0299998.	Reinsurance ceded.....	25,137,066	XXX.....	25,137,066	XXX.....	.....
0299999.	Totals (Net).....	5,454,636,922	XXX.....	4,419,056,368	XXX.....	1,035,580,554

Supplementary Contracts with Life Contingencies:

0300001.	37 S.A. 2.25%.....	1,053	.....	.....1,053	.....	.....
0300002.	37 S.A. 2.50%.....	2,894	.....	.....2,894	.....	.....
0300003.	83 IAM 4.50%	40,142	.....	.....40,142	.....	.....
0300004.	83 IAM 5.00%	49,073	.....	.....49,073	.....	.....
0300005.	83 IAM 5.50%	10,056	.....	.....10,056	.....	.....
0300006.	83 IAM 6.25%.....	29,575	.....	.....29,575	.....	.....
0300007.	83 IAM 6.50%.....	88,668	.....	.....88,668	.....	.....
0300008.	83 IAM 6.75%.....	226,714	.....	.....226,714	.....	.....
0300009.	83 IAM 7.00%.....	277,122	.....	.....277,122	.....	.....
0300010.	83 IAM 7.25%.....	283,450	.....	.....283,450	.....	.....
0300011.	83 IAM 7.50%.....	297,344	.....	.....297,344	.....	.....
0300012.	83 IAM 7.75%.....	241,911	.....	.....241,911	.....	.....
0300013.	83 IAM 8.25%.....	886,976	.....	.....886,976	.....	.....
0300014.	83 IAM 8.75%.....	40,492	.....	.....40,492	.....	.....
0300015.	A2000 3.00%.....	68,748	.....	.....68,748	.....	.....
0300016.	A2000 4.00%.....	1,025,335	.....	.....1,025,335	.....	.....
0300017.	A2000 4.25%.....	482,472	.....	.....482,472	.....	.....
0300018.	A2000 4.50%.....	1,345,967	.....	.....1,345,967	.....	.....
0300019.	A2000 5.00%.....	958,491	.....	.....958,491	.....	.....
0300020.	A2000 5.25%.....	1,156,647	.....	.....1,156,647	.....	.....
0300021.	A2000 5.50%.....	994,665	.....	.....994,665	.....	.....

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0300022. A2000 6.00%.....	957,141	.....	.....957,141	.....	.....
0300023. A2000 6.25%.....	135,985	.....	.....135,985	.....	.....
0300024. A2000 6.50%.....	242,379	.....	.....242,379	.....	.....
0300025. A2000 6.75%.....	182,607	.....	.....182,607	.....	.....
0300026. A2000 7.00%.....	77,490	.....	.....77,490	.....	.....
0300027. 2012 IAR 3.75%.....	2,074,595	.....	.....2,074,595	.....	.....
0300028. 2012 IAR 4.00%.....	3,785,672	.....	.....3,785,672	.....	.....
0399997. Totals (Gross).....	15,963,664	0	15,963,664	0	0
0399999. Totals (Net).....	15,963,664	0	15,963,664	0	0
Accidental Death Benefits:					
0400001. 1959 ADB - 1958 CSO 4.5%.....	15,633	.....	.....15,633	.....	.....
0499997. Totals (Gross).....	15,633	0	15,633	0	0
0499998. Reinsurance ceded.....	15,633	.....	.....15,633	.....	.....
0499999. Totals (Net).....	0	0	0	0	0
Disability - Active Lives:					
0500001. 1952 DISABILITY STUDY WITH 58 CSO 3.00%.....	531,759	.....	.....531,759	.....	.....
0599997. Totals (Gross).....	531,759	0	531,759	0	0
0599998. Reinsurance ceded.....	531,748	.....	.....531,748	.....	.....
0599999. Totals (Net).....	11	0	11	0	0
Disability - Disabled Lives:					
0600001. 1952 DISABILITY STUDY WITH 58 CSO 3.00%.....	1,021,963	.....	.....1,021,963	.....	.....
0600002. GROUP.....	2,803,847	.....	.....	.....	.....2,803,847
0600003. 70 INTERCOMPANY DISA 3.00%.....	49,708,862	.....	.....	.....	.....49,708,862
0600004. 2005 GROUP TERM LIFE WAIVER RESERVE TABLE 4.00%.....	36,058,206	.....	.....	.....	.....36,058,206
0600005. 2005 GROUP TERM LIFE WAIVER RESERVE TABLE 3.50%.....	47,041,352	.....	.....	.....	.....47,041,352
0699997. Totals (Gross).....	136,634,230	0	1,021,963	0	135,612,267
0699998. Reinsurance ceded.....	16,134,377	.....	.....979,404	.....	.....15,154,973
0699999. Totals (Net).....	120,499,853	0	42,559	0	120,457,294
Miscellaneous Reserves:					
0700001. Immediate Claim Payment.....	770,590	.....	.....770,590	.....	.....
0700002. Special Class extra.....	1,441	.....	.....1,441	.....	.....
0700003. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	246,029	.....	.....246,029	.....	.....
0700004. For surrender values in excess of reserves otherwise required and carried in this exhibit	2,722,394	.....	.....2,722,394	.....	.....
0799997. Totals (Gross).....	3,740,454	0	3,740,454	0	0
0799998. Reinsurance ceded.....	3,627,806	.....	.....3,627,806	.....	.....
0799999. Totals (Net).....	112,648	0	112,648	0	0
9999999. Totals (Net) - Page 3, Line 1.....	5,605,877,625	0	4,439,969,132	0	1,165,908,493

Reliance Standard Life Insurance Company
EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes [X]	No []
1.2	If not, state which kind is issued		
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes []	No [X]
2.2	If not, state which kind is issued NON-PARTICIPATING		
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.	Yes [X]	No []
4.	Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:	Yes []	No [X]
4.1	Amount of insurance:	\$.....	
4.2	Amount of reserve:	\$.....	
4.3	Basis of reserve:		
4.4	Basis of regular assessments:		
4.5	Basis of special assessments:		
4.6	Assessments collected during year:	\$.....	
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.		
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes []	No [X]
6.1	If so, state the amount of reserve on such contracts on the basis actually held:	\$.....	
6.2	That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.	\$.....	
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	Yes []	No [X]
7.1	If yes, state the total dollar amount of assets covered by these contracts or agreements:	\$.....	
7.2	Specify the basis (fair value, amortized cost, etc.) for determining the amount:		
7.3	State the amount of reserves established for this business:	\$.....	
7.4	Identify where the reserves are reported in the blank.		
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year?	Yes []	No [X]
8.1	If yes, state the total dollar amount of account value covered by these contracts or agreements:	\$.....	
8.2	State the amount of reserves established for this business:	\$.....	
8.3	Identify where the reserves are reported in the blank:		
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes []	No [X]
9.1	If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	\$.....	
9.2	State the amount of reserves established for this business:	\$.....	
9.3	Identify where the reserves are reported in the blank:		

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0200001. Group LTD Disabled Lives Reserves.....	1987 GLTD table with company experience modification and various interest rates.	2012 GLTD table with company experience modification and various interest rates.	(77,984,491)
0299999. Subtotal.....	XXX.....	XXX.....	(77,984,491)
9999999. Total (Column 4 only).....			(77,984,491)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non- Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	7,727,410	7,727,410							
2. Additional contract reserves (a).....	0								
3. Additional actuarial reserves - Asset/Liability analysis.....	0								
4. Reserve for future contingent benefits.....	0								
5. Reserve for rate credits.....	0								
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	7,727,410	7,727,410	0	0	0	0	0	0	0
8. Reinsurance ceded.....	45,703	45,703							
9. Totals (Net).....	7,681,707	7,681,707	0	0	0	0	0	0	0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	1,144,152,743	1,144,152,743							
11. Additional actuarial reserves - Asset/Liability analysis.....	0								
12. Reserve for future contingent benefits.....	0								
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	1,144,152,743	1,144,152,743	0	0	0	0	0	0	0
15. Reinsurance ceded.....	82,564,982	82,564,982							
16. Totals (Net).....	1,061,587,761	1,061,587,761	0	0	0	0	0	0	0
17. TOTALS (Net).....	1,069,269,468	1,069,269,468	0	0	0	0	0	0	0
18. TABULAR FUND INTEREST.....	40,763,273	40,763,273							

DETAILS OF WRITE-INS

0601.	0								
0602.	0								
0603.	0								
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0
1301.	0								
1302.	0								
1303.	0								
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	2,523,077,578			56,262,578		2,466,815,000
2. Deposits received during the year.....	111,243,524			11,243,524		100,000,000
3. Investment earnings credited to the account.....	64,707,699			2,522,265		62,185,434
4. Other net change in reserves.....	0					
5. Fees and other charges assessed.....	0					
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	73,513,357			11,698,331		61,815,026
8. Other net transfers to or (from) Separate Accounts.....	0					
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	2,625,515,444	0	0	58,330,036	0	2,567,185,408
10. Reinsurance balance at the beginning of the year.....	27,146,611			259,768		26,886,843
11. Net change in reinsurance assumed.....	(100,161,113)			(90,627)		(100,070,486)
12. Net change in reinsurance ceded.....	0					
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(73,014,502)	0	0	169,141	0	(73,183,643)
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	2,552,500,942	0	0	58,499,177	0	2,494,001,765

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct.....	0										
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0										
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	0										
2.14 Net.....	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	398,254,010		1,326,165				8,822,813		388,105,032		
2.22 Reinsurance assumed.....	219,751,379								219,751,379		
2.23 Reinsurance ceded.....	34,809,628		658,333				1,185,011		32,966,284		
2.24 Net.....	583,195,761	0	(b) 667,832	(b) 0	0	(b) 0	(b) 7,637,802	0	(b) 574,890,127	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	77,858,298		268,697				51,254,640		26,334,961		
3.2 Reinsurance assumed.....	55,003,745								55,003,745		
3.3 Reinsurance ceded.....	1,618,761		235,952						1,382,809		
3.4 Net.....	131,243,282	0	(b) 32,745	(b) 0	0	(b) 0	(b) 51,254,640	0	(b) 79,955,897	(b) 0	(b) 0
4. Totals:											
4.1 Direct.....	476,112,308	0	1,594,862	0	0	0	60,077,453	0	414,439,993	0	0
4.2 Reinsurance assumed.....	274,755,124	0	0	0	0	0	0	0	274,755,124	0	0
4.3 Reinsurance ceded.....	36,428,389	0	894,285	0	0	0	1,185,011	0	34,349,093	0	0
4.4 Net.....	714,439,043	(a) 0	(a) 700,577	0	0	0	(a) 58,892,442	0	654,846,024	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.000000 in Column 2, \$.000000 in Column 3 and \$.000000 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.000000, Individual Annuities \$.000000, Credit Life (Group and Individual) \$.000000, and Group Life \$.120,457,294, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.1,061,587,762, Credit (Group and Individual) Accident and Health \$.000000 and Other Accident and Health \$.000000 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct.....	972,753,740		8,368,490	62,813,491	2,025,148		306,813,636	17,579,439	575,116,330		37,206
1.2 Reinsurance assumed.....	58,653,387		237,417	208,371	196,285			241,534	57,769,780		
1.3 Reinsurance ceded.....	328,361,972		4,346,843	4,811	9,030		242,834,352		81,166,936		
1.4 Net.....	(d) 703,045,155	0	4,259,064	63,017,051	2,212,403	0	63,979,284	17,820,973	551,719,174	0	37,206
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	476,112,308	0	1,594,862	0	0	0	60,077,453	0	414,439,993	0	0
2.2 Reinsurance assumed.....	274,755,124	0	0	0	0	0	0	0	274,755,124	0	0
2.3 Reinsurance ceded.....	36,428,389	0	894,285	0	0	0	1,185,011	0	34,349,093	0	0
2.4 Net.....	714,439,043	0	700,577	0	0	0	58,892,442	0	654,846,024	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	5,073,516						1,542,727		3,530,789		
4. Liability December 31, prior year:											
4.1 Direct.....	434,559,859		1,380,679				59,734,245		373,444,935		
4.2 Reinsurance assumed.....	238,827,911								238,827,911		
4.3 Reinsurance ceded.....	32,655,282		513,816				1,463,368		30,678,098		
4.4 Net.....	640,732,488	0	866,863	0	0	0	58,270,877	0	581,594,748	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	7,913,375						1,899,448		6,013,927		
6. Incurred benefits:											
6.1 Direct.....	1,014,306,189	0	8,582,673	62,813,491	2,025,148	0	307,156,844	17,579,439	616,111,388	0	37,206
6.2 Reinsurance assumed.....	94,580,600	0	237,417	208,371	196,285	0	0	241,534	93,696,993	0	0
6.3 Reinsurance ceded.....	329,295,220	0	4,727,312	4,811	9,030	0	242,199,274	0	82,354,793	0	0
6.4 Net.....	779,591,569	0	4,092,778	63,017,051	2,212,403	0	64,957,570	17,820,973	627,453,588	0	37,206

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....214,511 in Line 1.1, \$.....0 in Line 1.4, \$.....214,511 in Line 6.1 and \$.....0 in Line 6.4.

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

(d) Includes \$.....7,893 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....		1,058,414	1,058,414
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....	499	499	0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	499	1,058,913	1,058,414
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,199,758	1,544,972	345,214
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....	4,980,310	24,973,067	19,992,757
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....	18,611,244	11,471,498	(7,139,746)
21. Furniture and equipment, including health care delivery assets.....	5,911,144	5,227,750	(683,394)
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....	21,757	2,420	(19,337)
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	13,887,901	7,690,820	(6,197,081)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	44,612,613	51,969,440	7,356,827
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	44,612,613	51,969,440	7,356,827

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Other expenses and suspense debits.....	12,343,582	6,355,426	(5,988,156)
2502. Other than invested assets nonadmitted.....	206,265	97,597	(108,668)
2503. Other assets nonadmitted.....	1,338,054	1,237,797	(100,257)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	13,887,901	7,690,820	(6,197,081)

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Reliance Standard Life Insurance Company (the “Company”) have been prepared in conformity with statutory accounting practices (“SAP”) as set forth in the National Association of Insurance Commissioners (“NAIC”) *Accounting Practices and Procedures* manuals and the NAIC *Annual Statement Instructions* manuals and with accounting practices prescribed by the State of Illinois.

	SSAP #	F/S Page	F/S Line #	December 31, 2017	December 31, 2016
Net Income					
(1) RSL State Basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 118,316,008	\$ 166,046,665
(2) State Prescribed Practices that increase/(decrease) NAIC SAP: e.g., Depreciation of fixed assets				-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP: e.g., Depreciation, home office property				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 118,316,008	\$ 166,046,665
Surplus					
(5) RSL State Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,152,037,333	\$ 1,066,091,063
(6) State Prescribed Practices that increase/(decrease) NAIC SAP: e.g., Goodwill, net e.g., Fixed Assets, net				- -	- -
(7) State Permitted Practices that increase/(decrease) NAIC SAP: e.g., Home office Property				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,152,037,333	\$ 1,066,091,063

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

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

C. Accounting Policy

Ordinary life insurance premiums are recognized as income over the premium-paying period of the related policies. Group life and accident and health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Considerations for annuity and supplementary contracts with mortality or morbidity risk are recognized as revenue when received. Funds received from deposit-type contracts, annuity and supplementary contracts without mortality or morbidity risk, are recorded as an addition to policy reserves and are not recognized as revenue. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at cost or amortized cost except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (3) Common stocks are stated at market value, except common stocks of affiliated companies, which are valued as stated in item (7) of this Note 1(C) and Note 10 below.
- (4) Preferred stocks are stated at cost, except for those in reserve classes four through six which are stated at the lower of cost or market value.
- (5) Mortgage loans on real estate are stated at amortized cost using the interest method.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value using the interest method; significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.
- (7) The Company owns 100% of the common stock of First Reliance Standard Life Insurance Company (“FRSLIC”). The Company's carrying value of the stock is equal to the statutory capital and surplus of FRSLIC.
- (8) The Company has certain ownership interests in limited partnerships and limited liability companies. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) The Company's derivative instruments that do not meet the criteria to qualify for hedge accounting are accounted for at fair value and the related changes in fair values during the holding period are recorded as unrealized gains and losses.
- (10) The Company considers anticipated investment income in its review of reserves for potential premium deficiencies.

- (11)

Unpaid claims and claim adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12)

The Company has not modified its capitalization policy from the prior period.
- (13)

Not Applicable.

The amounts reported in this statement that pertain to the entire business of the Company include, as appropriate, the activity of the Company's separate account business.

D. Going Concern

Management has no substantial doubt about the Company's ability to continue as a going concern based on current capitalization levels, historical profitable operating results, significant operating cash flows, as well as the existence of a capital support agreement for the Company's benefit with its parent company, Tokio Marine & Nichido Fire Insurance Company, Ltd, an insurance company domiciled in Japan ("TMNF").

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

During the quarter ended March 31, 2017, the Company identified an error on the calculation of the aggregate contract reserves for accident and health related to the duration of benefits that were incorrectly applied. The correction of this error, which was made in accordance with Statement of Statutory Accounting Principle No.3, Accounting Changes and Correction of Errors, resulted in an increase of the reserves of \$24,080,848, for which an amended financial statement was not filed and is reported as an adjustment, net of a federal income tax benefit, to unassigned surplus.

During the quarter ended December 31, 2017, the Company identified an error in the calculation of the aggregate contract reserves for accident and health related to the amount of assumed Social Security offsets. The correction of this error, which was made in accordance with Statement of Statutory Accounting Principle No.3, Accounting Changes and Correction of Errors, resulted in an increase of the reserves of \$18,507,730 for which an amended financial statement was not filed and is reported as an adjustment to unassigned surplus.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable.

4. DISCONTINUED OPERATIONS

Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1)

During 2017, the Company acquired commercial other mortgage loans with a maximum and minimum lending rate of 15.48% and 1.44%, respectively.
- (2)

The maximum percentage of any one loan to the value of security at the time of the loan was 97.46%.
- (3)

Not applicable.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans: and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investments (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 2,284,410,824	\$ 381,018,106	\$ 2,665,428,930
(b) 30-59 Days past due	-	-	-	-	-	-	-
(c) 60-89 Days past due	-	-	-	-	-	-	-
(d) 90-179 Days past due	-	-	-	-	40,086,341	-	40,086,341
(e) 180+ Days past due	-	-	-	-	13,387,883	-	13,387,883
2. Accruing interest 90-179 days past due							
(a) Recorded investment	-	-	-	-	40,086,341	-	40,086,341
(b) Interest accrued	-	-	-	-	1,522,783	-	1,522,783
3. Accruing interest 180+ days past due							
(a) Recorded investment	-	-	-	-	13,387,883	-	13,387,883
(b) Interest accrued	-	-	-	-	404,107	-	404,107
4. Interest reduced							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a mortgage agreement							
(a) Recorded investment	-	-	-	-	2,079,488,590	275,430,713	2,354,919,303

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Prior Year							
1. Recorded Investments (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 1,801,282,978	\$ 308,520,077	\$ 2,109,803,055
(b) 30-59 Days past due	-	-	-	-	-	-	-
(c) 60-89 Days past due	-	-	-	-	-	-	-
(d) 90-179 Days past due	-	-	-	-	-	-	-
(e) 180+ Days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a mortgage agreement							
(a) Recorded investment	-	-	-	-	1,635,832,426	110,755,890	1,746,588,316

(5-8) Not applicable.

(9) The Company recognizes interest income on its impaired loans upon receipt. Cash receipts are recorded on the day the payments are received by the Company.

B-C. Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate environment. The prospective adjustment method is used to value all securities.

(2) Not applicable.

(3) The Company did not experience any other-than-temporary impairments based on the Company's intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. Other-than-temporary impairments classified on the basis that the present value of cash flows expected to be collected is less than the amortized cost basis of the security are presented in the table below.

(1)		(2)		(3)		(4)		(5)		(6)		(7)
	CUSIP	Book/Adjusted Carrying Value Before Current Period OTTI		Present Value of Projected Cash Flows		Recognized OTTI		Book/Adjusted Carrying Value After OTTI		Fair Value		Date of Financial Statement Where Reported
	05968KAM6	\$ 5,955,757	\$	5,229,976	\$	(725,782)	\$	5,229,976	\$	5,229,976		3/31/2017
	46630JAP4	6,635,491		4,735,955		(1,899,536)		4,735,955		4,735,955		3/31/2017
	43709YAB5	1,323,032		1,015,762		(307,270)		1,015,762		796,034		6/30/2017
	46630JAP4	4,115,504		3,510,300		(605,203)		3,510,300		3,510,300		6/30/2017
	46630JAP4	3,507,740		2,962,563		(545,177)		2,962,563		2,962,563		9/30/2017
	36252WAL2	4,691,542		1,473,008		(3,218,534)		1,473,008		1,473,008		12/31/2017
	61763MAX8	5,990,374		3,605,529		(2,384,845)		3,605,529		3,605,529		12/31/2017
	61762TAN6	14,569,814		12,899,816		(1,669,999)		12,899,816		12,899,816		12/31/2017
		<u>\$ 46,789,254</u>	<u>\$</u>	<u>35,432,908</u>	<u>\$</u>	<u>(11,356,346)</u>	<u>\$</u>	<u>35,432,908</u>	<u>\$</u>	<u>35,213,181</u>		

(4) The gross unrealized losses and fair value of loan-backed securities aggregated by the length of time the individual securities have been in a continuous temporarily impaired position are as follows:

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months

2. 12 Months or Longer

\$ (9,372,383)

\$ (34,588,918)
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months

2. 12 Months or Longer

\$ 342,072,755

\$ 429,892,088

(5) Declines in the fair value of investments that are considered in the judgment of management to be other than temporary are reported as realized losses. Management evaluates, among other things, the financial position and prospects of the issuer, conditions in the issuer's industry and geographical area, liquidity of the investment, changes in the amount or timing of expected future cash flows from the investment and recent changes in the credit ratings of the issuer by a ratings agency to determine if and when a decline in the fair value of an investment below amortized cost is other than temporary. The length of time and extent to which the fair value of the investment is lower than its amortized cost, the Company's ability and intent to retain the investment to allow for anticipated recovery in the investment's fair value and whether the Company has made a decision to sell the investment are other factors also considered.

E – K. Not applicable.

L. Restricted Assets.

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate (S/A) Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	Total (1Plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted (5 minus 8)	Total Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for w hich liability is not show n	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		\$ -	0.0%	0.0%
b. Collateral held under security lending agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
c. Subject to repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
g. Placed under option contracts	-	-	-	-	-	-	-		-	0.0%	0.0%
h. Letter stock or securities restricted as to sale (excluding FHLB capital stock)	-	-	-	-	-	-	-		-	0.0%	0.0%
i. FHLB capital stock	2,000,000	-	-	-	2,000,000	309,400	1,690,600		2,000,000	0.0%	0.0%
j. On deposit with states	13,776,152	-	-	-	13,776,152	13,489,273	286,879	-	13,776,152	0.1%	0.1%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-		-	0.0%	0.0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	134,597,243	-	-	-	134,597,243	-	134,597,243	-	134,597,243	1.1%	1.1%
m. Pledged as collateral not captured in other categories	427,258,081	-	-	-	427,258,081	563,824,981	(136,566,900)	-	427,258,081	3.5%	3.5%
n. Other restricted assets	5,354,670	-	-	-	5,354,670	-	5,354,670	-	5,354,670	0.1%	0.1%
o. Total Restricted Assets	\$582,986,146	\$ -	\$ -	\$ -	\$582,986,146	\$577,623,654	\$ 5,362,492	\$ -	\$582,986,146	4.8%	4.8%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted and Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	Total (1Plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Mortgage related securities pledged to RSLT	\$ 268,129,092	\$ -	\$ -	\$ -	\$ 268,129,092	\$ 393,294,234	\$ (125,165,142)	\$ 268,129,092	2.2%	2.2%
Reinsurance	150,582,454				150,582,454	160,582,006	(9,999,552)	150,582,454	1.2%	1.2%
Derivatives	8,546,535	-	-	-	8,546,535	9,948,741	(1,402,206)	8,546,535	0.1%	0.1%
Total Restricted Assets	\$ 427,258,081	\$ -	\$ -	\$ -	\$ 427,258,081	\$ 563,824,981	\$ (136,566,900)	\$ 427,258,081	3.5%	3.5%

- (a) Subset of column 1
(b) Subset of column 3

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted and Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	Total (1Plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Restricted cash	\$ 5,354,670	\$ -	\$ -	\$ -	\$ 5,354,670	\$ -	\$ 5,354,670	\$ 5,354,670	0.0%	0.0%
Total other restricted assets	\$ 5,354,670	\$ -	\$ -	\$ -	\$ 5,354,670	\$ -	\$ 5,354,670	\$ 5,354,670	0.0%	0.0%

- (a) Subset of column 1
(b) Subset of column 3

(4) Not applicable.

M - O. Not applicable.

P. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - AC	26	5	\$ 45,553,791	\$ 7,802,090	\$ 42,348,254	\$ 7,801,492
2. LB & SS - AC	21	1	60,152,806	9,116,840	65,401,105	8,719,471
3. Preferred Stock - AC	-	-	-	-	-	-
4. Preferred Stock - FV	-	-	-	-	-	-
5. Total (1+2+3+4)	47	6	\$ 105,706,597	\$ 16,918,930	\$ 107,749,359	\$ 16,520,963

AC- Amortized Cost
FV - Fair Value

Q. Not applicable.

R. Prepayment Penalty and Acceleration Fees

General Account Separate Account

(1)	Number of CUSIPs	280	-
(2)	Aggregate Amount of Insurance Income	\$ 7,118,781	\$ -

6.	<u>JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES</u>	Not applicable.
7.	<u>INVESTMENT INCOME</u>	Not applicable.
8.	<u>DERIVATIVE INSTRUMENTS</u>	
A-C.	A currency forward is an agreement to buy or sell a foreign currency, in return for U.S. dollars, at an exchange rate agreed upon today, to settle on a specific future date. All of the Company's forward contracts are traded over-the-counter, which exposes the Company to counterparty risk to the extent there are unrealized gains on open positions. To minimize counterparty risk, the Company evaluates all counterparties based on credit ratings and maintains master agreements with netting provisions and collateral requirements. An option is an agreement that gives the buyer the right to buy (call option) or sell (put option) a financial instrument at a specified price within a specified time period. The buyer of an option pays a premium to the seller on the settlement date. This premium is the buyer's only cash requirement and represents the maximum amount at risk. The seller (or writer) of an option receives a premium from the buyer on the settlement date. The seller settles changes in the market value daily in cash. The Company is exposed to counterparty risk with respect to any over-the-counter options and minimizes this risk by requiring collateral from counterparties in an amount equal to any unrealized gains. An interest rate futures contract is an agreement to buy or sell U.S. Treasury Bonds to settle on a specific future date. All of the Company's futures contracts are exchange traded which minimize counterparty risk. The Company satisfies the initial margin requirements with cash. During 2017, the Company used currency forward contracts to reduce the currency risk inherent in certain bond investments denominated in foreign currencies. The Company also used interest rate futures contracts to reduce interest rate-related risk related to certain bond investments.	
D.	Not applicable.	
E.	For the year ended December 31,2017 net realized gains on derivatives were \$10,756,284. The portion of unassigned surplus represented by cumulative net unrealized gains on derivatives totaled \$25,232,300 for the year ended December 31,2017.	
F-H.	Not applicable.	

9. INCOME TAXES

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

1.	As of December 31, 2017		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 68,692,615	\$ 15,370,376	\$ 84,062,991
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	68,692,615	15,370,376	84,062,991
(d) Deferred Tax Assets Nonadmitted	-	4,980,310	4,980,310
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	68,692,615	10,390,066	79,082,681
(f) Deferred Tax Liabilities	58,222,999	10,390,066	68,613,065
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 10,469,616	\$ -	\$ 10,469,616
	As of December 31, 2016		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 69,154,498	\$ 32,651,730	\$ 101,806,228
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	69,154,498	32,651,730	101,806,228
(d) Deferred Tax Assets Nonadmitted	4,544,485	20,428,581	24,973,066
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	64,610,013	12,223,149	76,833,162
(f) Deferred Tax Liabilities	35,828,540	12,223,149	48,051,689
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 28,781,473	\$ -	\$ 28,781,473
	Change		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ (461,883)	\$ (17,281,354)	\$ (17,743,237)
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	(461,883)	(17,281,354)	(17,743,237)
(d) Deferred Tax Assets Nonadmitted	(4,544,485)	(15,448,271)	(19,992,756)
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	4,082,602	(1,833,083)	2,249,519
(f) Deferred Tax Liabilities	22,394,459	(1,833,083)	20,561,376
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ (18,311,857)	\$ -	\$ (18,311,857)

2. Admission Calculation Components SSAP No. 101:

	As of December 31, 2017		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	\$ -	\$ -	\$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	32,720,017	-	32,720,017
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	32,720,017	-	32,720,017
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	167,321,683
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	35,972,598	10,390,066	46,362,664
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 68,692,615	\$ 10,390,066	\$ 79,082,681

	As of December 31, 2016		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	\$ 28,781,473	\$ -	\$ 28,781,473
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	155,359,162
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	35,828,540	12,223,149	48,051,689
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 64,610,013	\$ 12,223,149	\$ 76,833,162

	Change		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	\$ (28,781,473)	\$ -	\$ (28,781,473)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	32,720,017	-	32,720,017
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	32,720,017	-	32,720,017
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	11,962,521
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	144,058	(1,833,083)	(1,689,025)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 4,082,602	\$ (1,833,083)	\$ 2,249,519

3.	December 31, 2017	December 31, 2016
(a) Ratio Percentage Used to Determine Recovery Period And Threshold limitation Amount.	766%	810%
(b) Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	1,115,477,886	1,035,727,745

4. Impact of Tax-Planning Strategies:

	As of December 31, 2017	
	Ordinary	Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 68,692,615	\$ 15,370,376
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	\$ 68,692,615	\$ 10,390,066
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No <u>X</u>

Impact of Tax-Planning Strategies	As of December 31, 2016	
	Ordinary Percent	Capital Percent
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 69,154,498	\$ 32,651,730
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	\$ 64,610,013	\$ 12,223,149
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No <u>X</u>

Impact of Tax-Planning Strategies	Change	
	Ordinary Percent	Capital Percent
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$ (461,883)	\$ (17,281,354)
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	\$ 4,082,602	\$ (1,833,083)
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No <u>X</u>

B. Temporary differences for which a DTL have not been established: Not applicable.

C. Current income taxes incurred consist of the following major components:

	December 31, 2017	December 31, 2016	Change
1. Current Income Tax			
(a) Federal	\$ 42,393,331	\$ 82,589,756	\$ (40,196,425)
(b) Foreign	-	-	-
(c) Subtotal	42,393,331	82,589,756	(40,196,425)
(d) Federal income tax on net capital gains	4,475,669	(10,512,698)	\$ 14,988,367
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	\$ 46,869,000	\$ 72,077,058	\$ (25,208,058)
2. Deferred Tax Assets:			
	December 31, 2017	December 31, 2016	Change
(a) Ordinary			
(1) Discounting of unpaid losses	\$ 27,840,611	\$ 8,130,596	\$ 19,710,015
(2) Unearned premium reserve	537,719	503,944	33,775
(3) Policyholder reserves	-	-	-
(4) Investments	3,722,502	6,805,042	(3,082,540)
(5) Deferred acquisition costs	23,861,979	35,304,504	(11,442,525)
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	2,554,228	4,346,475	(1,792,247)
(8) Compensation and benefits accrual	1,233,658	2,635,135	(1,401,477)
(9) Pension accrual	5,090,631	7,501,398	(2,410,767)
(10) Receivables - nonadmitted	-	-	-
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	3,851,287	3,927,404	(76,117)
(99) Subtotal	\$ 68,692,615	\$ 69,154,498	\$ (461,883)
(b) Statutory valuation allowance adjustment	-	-	-

	December 31, 2017	December 31, 2016	Change
(c) Nonadmitted	-	4,544,485	(4,544,485)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 68,692,615	\$ 64,610,013	\$ 4,082,602
(e) Capital:			
(1) Investments	\$ 15,323,236	\$ 32,651,730	\$ (17,328,494)
(2) Net Capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	47,140	-	47,140
(99) Subtotal	15,370,376	32,651,730	(17,281,354)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	4,980,310	20,428,581	(15,448,271)
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	10,390,066	12,223,149	(1,833,083)
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 79,082,681</u>	<u>\$ 76,833,162</u>	<u>\$ 2,249,519</u>
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	\$ 20,901,699	\$ 34,043,386	\$ (13,141,687)
(2) Fixed Assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	35,525,797	-	35,525,797
(5) Other (including items <5% of total ordinary tax liabilities)	1,795,503	1,785,154	10,349
(99) Subtotal	<u>\$ 58,222,999</u>	<u>\$ 35,828,540</u>	<u>\$ 22,394,459</u>
(b) Capital:			
(1) Investments	10,390,066	12,223,149	(1,833,083)
(2) Real estate	-	-	-
(3) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	10,390,066	12,223,149	(1,833,083)
(c) Deferred tax liabilities (3a99 + 3b99)	68,613,065	48,051,689	20,561,376
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ 10,469,616</u>	<u>\$ 28,781,473</u>	<u>\$ (18,311,857)</u>

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

Among the more significant book tax adjustments were the following:

	December 31, 2017	
	Income	Effective
	Tax	Tax Rate
	Expense	(%)
Provision computed at statutory rate	\$ 57,814,753	35.0%
Tax-exempt interest	(3,336,537)	-2.0%
Amortization of interest maintenance reserve	(5,052,482)	-3.1%
Change in nonadmitted assets	(4,422,576)	-2.7%
Current Year Permanent Differences	(2,684,223)	-1.5%
Provision to Return Adjustments - Permanent Differences	(626,556)	-0.4%
Prior period balance adjustments	20,677,917	12.5%
Change in tax rate TCJA	11,669,177	7.1%
Total	\$ 74,039,473	44.9%
Federal income taxes incurred	\$ 42,393,331	25.7%
Realized capital gains (losses) tax	4,475,669	2.8%
Change in net deferred income taxes	27,170,473	16.4%
Total statutory income taxes	\$ 74,039,473	44.9%

	December 31, 2016	
	Income	Effective
	Tax	Tax Rate
	Expense	(%)
Provision computed at statutory rate	\$ 83,343,303	35.0%
Tax-exempt interest	(2,629,641)	-1.1%
Amortization of interest maintenance reserve	(5,200,805)	-2.2%
Change in nonadmitted assets	(1,801,194)	-0.8%
Current year permanent differences	(3,344,565)	-1.4%
Provision to Return Adjustments - Permanent Differences	(270,232)	-0.1%
Prior period balance adjustments	709,146	0.3%
Other	(2)	0.0%
Total	\$ 70,806,010	29.7%
Federal income taxes incurred	\$ 89,480,362	37.6%
Provision to Return Adjustments	(6,890,606)	-2.9%
Realized capital gains (losses) tax	(16,089,037)	-6.8%
Provision to Return Adjustments - Capital	5,576,339	2.3%
Change in net deferred income taxes	(1,271,048)	-0.5%
Total statutory income taxes	\$ 70,806,010	29.7%

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. Not applicable.
2. The following are income taxes incurred in the current and prior year that will be available for recoupment in the event of future net losses:

Year	Amount of Tax		
	Ordinary	Capital	Total
December 31, 2017	\$ -	\$ 3,908,796	\$ 3,908,796
December 31, 2016	\$ -	\$ -	\$ -
December 31, 2015	\$ -	\$ 8,834,430	\$ 8,834,430

3. Not applicable.

F.

1. The Company consolidates its federal income tax return with the return of its ultimate domestic parent, Delphi Financial Group, Inc. ("DFG"). DFG and all of its direct and indirect subsidiaries are members of the consolidated tax group. See Schedule Y, Part 1 for a list of the members of the consolidated tax group.

2. The method of allocation between the companies is subject to a written tax allocation agreement approved by the Company's Board of Directors. The agreement requires the Company to accrue federal taxes based on the amount of tax it would have paid or received if it had filed on a separate return basis with the Internal Revenue Service ("IRS"). Intercompany tax balances are settled within 15 days after filing a tax return or receipt of a refund.

3. Effective December 22, 2017, the U.S. enacted tax legislation which is referred to as the Tax Cuts and Jobs Act of 2017 ("TCJA"). The TCJA made significant changes to the Internal Revenue Code effective January 1, 2018 including but not limited to (i) reduced the corporate tax rate from 35% to 21%; (ii) prescribed the computation of certain components of the dividends received deduction; (iii) provides for the computation of life insurance tax reserves; and (iv) provides for new capitalization percentages and amortization period for deferred acquisition costs.

The Company's net deferred tax asset balances at December 31, 2017 were re-measured using the 21% corporate tax rate under the TCJA as cumulative temporary differences reverse in the future. The re-measurement resulted in a decrease to net deferred tax assets of \$10,299,953, of which \$11,669,177 is recorded through change in deferred income taxes, \$2,790,542 is recorded through change in minimum pension liability and \$(4,159,767) is recorded through change in unrealized capital gains/(losses).

The effects of tax legislation are recognized in the period of enactment. Statutory accounting guidance INT 18-01 "Updated Tax Estimates under the Tax Cuts and Job Act" ("INT 18-01") provides additional guidance for the effects of the TCJA that are incomplete but the company is able to determine a reasonable estimate based on currently available information. The Company provided a provisional estimate related to life insurance tax reserves under the TCJA given the complexity of the computation as well as limited technical tax guidance.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A - C.

On December 21, 2011, the Company's ultimate parent, DFG, entered into an Agreement and Plan of Merger with Tokio Marine Holdings, Inc., a Japanese corporation ("Tokio Marine"), and TM Investment (Delaware) Inc. ("TM Sub"), a Delaware corporation which was wholly owned by TMNF which is a subsidiary of Tokio Marine. After being approved by DFG's stockholders and by the relevant regulatory authorities in Japan and the U.S., the merger transaction closed on May 15, 2012, pursuant to which TM Sub was merged with and into DFG, the surviving corporation in the merger. As a result, DFG became a subsidiary of TMNF and Tokio Marine became DFG's ultimate parent.

The outstanding shares of the Company's preferred stock are owned by DFG, Reliance Standard Life Insurance Company of Texas ("RSL-Texas"), the Company's direct parent, and Safety National Casualty Corporation ("SNCC"), a subsidiary of DFG. During the year ended December 31, 2017, the Company paid cash dividends on its cumulative preferred stock issued to SNCC, DFG and RSL-Texas totaling \$2,000,000, \$1,600,000 and \$400,000, respectively.

On October 1, 2015, the Company received a contribution to its surplus from its immediate parent company, RSL-Texas, of 36 shares of common stock of DFG which had an admitted value of \$62,926,198. The amount deducted from the market value of this common stock in accordance with the NAIC Securities Valuation Office Purposes and Procedures Manual ("SVO Manual") was \$22,872,653 at December 31, 2015.

On December 15, 2015, the Company issued a 5.00% fixed rate surplus note with a principal amount of \$100,000,000 to SNCC in exchange for cash. For more information related to this surplus note, please see Note 13(11).

From time to time, the Company has obtained advances from its parent, RSL-Texas, for purposes of financing mortgage-related investments. To fund these advances, RSL-Texas obtained advances from the Federal Home Loan Bank of Dallas ("FHLB Dallas"). The terms of the Company's advances from RSL-Texas are identical to the terms of RSL-Texas' advances from the FHLB Dallas. As of December 31, 2017 and December 31, 2016, the Company had an outstanding borrowing from RSL-Texas, which totaled \$55,342,146 including accrued interest of \$342,146.

In 2014, the Company's parent, RSL-Texas, issued various funding agreements in an aggregate principal amount of \$300,000,000 to the FHLB Dallas, the liabilities under which have been ceded by RSL-Texas to the Company under an indemnity reinsurance agreement. The Company has collateralized its obligations under this reinsurance agreement by pledging certain investment securities to RSL-Texas, which have in turn been pledged by RSL-Texas to the FHLB Dallas to collateralize RSL-Texas' obligations under the funding agreements issued to the FHLB Dallas. During the first quarter of 2017, RSL-Texas repaid \$100,000,000 in aggregate principal amount of the funding agreements at their maturity.

On December 31, 2014, SNCC issued to the Company a surplus note in the principal amount of \$40,000,000 in exchange for a cash payment by the Company in such amount. The maturity date of the surplus note is January 15, 2045. Interest is payable semi-annually at a rate of 5.0% per annum. As of December 31,2017, the Company earned \$2,027,778 of interest income related to this surplus note.

On December 1, 2017, the Company transferred to SNCC various securities having an aggregate fair value of \$61,114,123 along with cash in the amount of \$426,542 in exchange for various securities having an aggregate fair value of \$61,540,665

During 2017, the Company did not obtain any additional advances from RSL-Texas. The Company paid interest totaling \$4,105,752 during the year ended December 31,2017 on the advance from RSL-Texas. See Note 11 for additional information regarding the Company's borrowings.

- D. The Company does not have any material receivables or payables with affiliates other than the items disclosed in Note 10A-C, Note 11B and Schedule D, Part 1.
- E. There are no guarantees or undertakings for the benefit of any affiliate, which result in a material contingent exposure to the Company's assets.
- F. Pursuant to an investment consulting agreement, the Company paid to Acorn Advisory Capital, L.P. certain fixed fees associated with the formulation of the business and investment strategies of the Company. For the year ended December 31, 2017, these fees amounted to \$12,691,515.

In May 2015, the Company, along with certain of its affiliated insurers, entered into commercial mortgage loan investment management agreements with ACORE Capital, LP ("ACORE"), a SEC-registered investment adviser in which certain directors and officers of the Company hold a majority of the financial interests and in 2016 and 2017, these agreements were amended to among other things, increase the capital commitment thereunder. Fees payable under these agreements include a management fee and a performance-based fee. For the services rendered to the Company during the year ended December 31,2017 the total fees payable to ACORE amounted to \$17,332,473. All other contracts and cost sharing arrangements are based on generally accepted accounting principles.

- G. All of the outstanding common shares of the Company are owned by RSL-Texas, a life insurance company domiciled in Texas. The outstanding shares of the Company's preferred stock are owned by SNCC (250,000 shares), DFG (200,000 shares) and RSL-Texas (50,000 shares).
- H. As of December 31,2017, the Company owned 36 shares of the common stock of DFG. The amount deducted from the market value of this common stock in accordance with the SVO manual was \$34,030,526 at December 31,2017.
- I. Not applicable.
- J. The Company did not recognize any impairment write down for its investment in FRSLIC during the year ended December 31,2017.
- K - L. Not applicable.

M. All SCA Investments

1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		\$ -	\$ -	\$ -
Total SSAP No. 97 8a Entities	XXX	\$ -	\$ -	\$ -
b. SSAP No. 97 8b(ii) Entities				
		\$ -	\$ -	\$ -
Total SSAP No. 97 8b(ii) Entities	XXX	\$ -	\$ -	\$ -
c. SSAP No. 97 8b(iii) Entities				
Delphi Financial Group, Inc	3.200	\$ 72,245,009	\$ 72,245,009	\$ -
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 72,245,009	\$ 72,245,009	\$ -
d. SSAP No. 97 8b(iv) Entities				
		\$ -	\$ -	\$ -
Total SSAP No. 97 8b(iv) Entities	XXX	\$ -	\$ -	\$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)				
	XXX	\$ 72,245,009	\$ 72,245,009	\$ -
f. Aggregate Total (a+e)				
	XXX	\$ 72,245,009	\$ 72,245,009	\$ -

2) NAIC Filing Response Information

SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code **
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	\$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			\$ -			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$ -	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Delphi Financial Group, Inc	S2		\$ -	N	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ -	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			\$ -			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$ -	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)						
	XXX	XXX	\$ -	XXX	XXX	XXX
f. Aggregate Total (a+e)						
	XXX	XXX	\$ -	XXX	XXX	XXX

* S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M – Material

N. Not applicable.

11. DEBT

A. Debt

(1) The Company has entered into a revolving loan agreement with DFG, under which the Company can obtain loans from time to time in a total amount of up to \$150,000,000. This agreement was amended and restated during 2016 to increase the maximum borrowing capacity from \$100,000,000 to \$150,000,000 and to extend the termination date to December 31, 2026. At the option of the Company, early repayment may be made without penalty. Interest is payable monthly at a variable money market rate. The loan agreement does not contain any collateral requirements or financial covenants. As of December 31,2017 and December 31, 2016, respectively, the Company did not have any outstanding borrowings under this agreement.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

From time to time, the Company has obtained advances from its parent, RSL-Texas, for purposes of financing mortgage-related investments. To fund these advances, RSL-Texas obtained advances from the FHLB Dallas. The terms of the Company's advances from RSL-Texas are identical to the terms of RSL-Texas' advances from the FHLB Dallas. As of December 31,2017 the Company has one borrowing outstanding from RSL-Texas, which totaled \$55,342,146 including accrued interest of \$342,146 and is included in the liability for borrowed money caption on the balance sheet. Interest paid during the year ended December 31,2017 was \$4,105,752. The principal amount of the borrowing outstanding as of December 31,2017 is \$55,000,000 and matures in 2020. The interest rate on the borrowing is 7.47%. This borrowing is collateralized by mortgage-related securities owned by the Company. The statement value and market value of the securities held as collateral totaled \$57,831,765 and \$62,530,867 respectively, as of December 31,2017.

The Company did not have any reverse repurchase agreements outstanding at December 31, 2017.

B. FHLB Agreements

(1) During 2016, the Company became a member of the Federal Home Loan Bank of Chicago (“FHLB Chicago”). Pursuant to the requirements of the FHLB Chicago, the Company purchased shares of FHLB Chicago capital stock. The Company owns shares of FHLB Chicago capital stock with a book/adjusted carrying value of \$2,000,000 as of the year ending December 31,2017. The stock is carried at cost, as the resale of the securities is restricted only to the FHLB Chicago. In June 2017, the Company issued a funding agreement in the principal amount of \$100,000,000 to FHLB Chicago.

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Period

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	\$ 299,000	\$ 299,000	\$ -
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	1,701,000	1,701,000	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	\$ 2,000,000	\$ 2,000,000	\$ -
(f)	Actual or estimated Borrowing capacity as Determined by the Insurer	\$ 100,000,000	\$ 100,000,000	XXX

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	\$ 309,400	\$ 309,400	\$ -
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	-	-	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	\$ 309,400	\$ 309,400	-
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$ -	\$ -	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	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	\$ 299,000	\$ 299,000	\$ -	\$ -	\$ -	\$ -
2.	Class B	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 170,185,497	\$ 170,185,497	\$ 100,000,000
2.	Current Year General Account Total Collateral Pledged	\$ 170,185,497	\$ 170,185,497	\$ 100,000,000
3.	Current Year Separate Accounts Total Collateral Pledge	-	-	-
4.	Prior Year-End Total General and Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -

b. Maximum Amount Pledged During Reporting Period

		1	2	3
		Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 170,185,497	\$ 170,185,497	\$ 100,000,000
2.	Current Year General Account Maximum Collateral Pledged	\$ 170,185,497	\$ 170,185,497	\$ 100,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledge	-	-	-
4.	Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1	2	3	4
	Total 2 + 3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 100,000,000	\$ 100,000,000	\$ -	\$ 100,130,269
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total	\$ 100,000,000	\$ 100,000,000	-	\$ 100,130,269

2. Prior Year-end

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

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Account
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 100,000,000	\$ 100,000,000	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total	\$ 100,000,000	\$ 100,000,000	\$ -

c. FHLB Prepayment Obligations

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

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. Defined Benefit Plans

During 2009 and prior, the Company sponsored a qualified non-contributory defined benefit pension plan covering substantially all employees age 21 or over with more than one year of service with the Company or its affiliates. The Company funds pension costs in accordance with the requirements of ERISA. Effective December 31, 2009, the plan was frozen and will not accept new participants after that date. Existing participants in the plan will not accrue any additional benefits under the plan.

During 2009 and prior, the Company also sponsored a supplemental executive retirement plan. The plan provided certain key employees with the opportunity for additional postemployment income, which would otherwise have been limited under the pension plan. The plan is a nonqualified tax-deferred retirement plan and is not funded. Effective December 31, 2009, the plan was frozen and will not accept new participants after that date. Existing participants in the plan will not accrue any additional benefits under the plan.

In addition to pension benefits, the Company provides certain health care and life insurance benefits (“postretirement benefits”) for retired employees. The health care plan is non-contributory for current retirees and those employees who attained age 55 with ten years of service by December 31, 1992. Cost sharing features include deductibles and co-payment provisions. Other employees will be eligible for a dollar denominated postretirement health plan. Life insurance benefits are generally set at a fixed percentage of policy face value based on the employee’s age. Employees hired after December 31, 1992 are not eligible for any postretirement benefits. The Company funds postretirement benefit payments as claims are incurred or as premium payments are due to the insurer.

The assets, benefits obligations and periodic costs related to these plans are not material to the Company’s financial position or results of operation.

E. Defined Contribution Plans

The Company sponsors a qualified tax-deferred retirement savings plan for employees of the Company or its affiliates, who are at least 21 years old. In addition, the Company sponsors a nonqualified tax-deferred savings plan for certain key employees. The Company has created this plan as an additional tax-deferred savings option for highly compensated employees whose compensation exceeds the limit on the tax-deferred savings plan or whose contributions to the deferred savings plan are limited to ensure the plan’s compliance with a nondiscrimination test. During the year ended December 31, 2017, the Company made matching contributions for every dollar the employee contributes under the combined plans, up to 4% of the employee’s before-tax contributions. The Company’s contributions to the plans were not material.

F-I. Not applicable.

13. CAPITAL AND SURPLUS, SHAREHOLDERS’ DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

1. The Company has 2,000,000 shares of common stock authorized with a \$4.50 per share par value of which 1,334,025 shares are issued and outstanding. The Company also has 600,000 shares of preferred stock authorized with a \$100 per share par value of which 500,000 shares are issued and outstanding.

2. Dividends on the Company's preferred stock are cumulative at a rate of \$8 per share, payable semi-annually. The redemption price is \$100 per share.
3. The maximum amount of dividends which can be paid by Illinois insurance companies to shareholders in any twelve-month period without prior approval of the Director of Insurance is subject to restrictions related to prior year statutory surplus and net income. Surplus at December 31, 2017 was \$1,152,037,333 and net income was \$118,316,008. Therefore, the maximum total of dividends available for payout in 2018 without prior approval will be equal to \$118,316,008.
4. On March 31, 2017, the Company paid an ordinary dividend on its common stock of \$50,000,000 to RSL-Texas. On March 31, 2017, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000. On July 3, 2017, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000.
5. Within the limitations described in Note 13(3) above, there are no restrictions placed on the portion of Company profits that may be paid as dividends to shareholders.
6. The Company does not have any material restrictions on unassigned surplus.
7. Not applicable.
8. The Company does not hold any common stock for special purposes.
9. During the year ended December 31,2017 the Company recorded an estimate of its Affordable Care Act fee assessment in the amount of \$704,616 which increased special surplus funds and reduced unassigned surplus.
10. The portion of unassigned surplus represented by cumulative net unrealized gains totaled \$66,949,597 as of December 31,2017.
11. The Company has issued the following surplus debentures or similar obligations:

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest And/Or Principal Paid Current Year	Total Interest And/Or Principal Paid	Unapproved Interest And/Or Principal	Date of Maturity
12/15/2015	5.00%	\$ 100,000,000	\$ 100,000,000	\$ 5,097,222	\$ 8,055,555	\$ 1,083,333	1/4/2036
		\$ 100,000,000	\$ 100,000,000	\$ 5,097,222	\$ 8,055,555	\$ 1,083,333	

On December 15, 2015, the Company issued a surplus note to SNCC in the principal amount of \$100,000,000 in the exchange for a cash payment in such amount. The maturity date of the surplus note is January 4, 2036. Interest is payable semi-annually at a rate of 5.0% per annum. During the year ended December 31,2017, the Company paid \$5,097,222 of interest relating to this note.

The surplus note has the following repayment conditions and restrictions: any payment of principal or interest may be made only with the prior written approval of the Director of the Department of Insurance of the State of Illinois, with the approval of the Company's Board of Directors and only out of the Company's surplus in excess of the minimum amount required under Illinois law. The Company's obligations under this surplus note are subordinate to all claims of policyholders and general creditors of the Company, other than any future holder of a surplus note of the Company or of indebtedness which is expressly subordinated to such obligations.

12-13. Not applicable.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A-B. Not applicable.
- C. The Company has no material gain contingencies.
- D. During the year ended December 31, 2017, the Company did not make any payments related to extra-contractual obligations or bad faith claims stemming from lawsuits.
- E. In the course of its business, the Company is a party to other litigation and proceedings, primarily involving its insurance operations. In some cases, these proceedings entail claims against the Company for punitive damages and similar types of relief. The ultimate disposition of such pending litigation and proceedings is not expected to have a material adverse effect on the Company's results of operations, liquidity or financial condition.
- F. Not applicable.

15. LEASES

A. (1) The Company leases office space and office equipment under non-cancelable operating lease agreements that expire through January 2024. The office space lease agreements contain escalation clauses considered ordinary for these types of agreements. The amount of the rent escalation is not material. Rental expense for 2017 and 2016 was approximately \$9,471,953 and \$9,326,451 respectively.

(2) The minimum aggregate rental commitments for operating leases are as follows:

Year Ending December 31,	Operating Leases
(1) 2018	\$ 8,048,616
(2) 2019	6,994,528
(3) 2020	6,693,582
(4) 2021	5,934,174
(5) 2022 and thereafter	<u>1,695,970</u>
(6) Total	<u>\$29,366,870</u>

(3) The Company does not have any material sales-leaseback transactions.

B. Not applicable.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

(1) The table below summarizes the face amount of the Company's financial instruments with off- balance sheet risk.

	Assets		Liabilities	
	December 31, 2017	December 31, 2016	December 31, 2017	December 31, 2016
a. Forwards	\$ -	\$ -	\$ 513,840	\$ 423,312
b. Futures	352,101	447,401	-	-
c. Options	65,546,456	26,472,994	-	-
d. Total	<u>\$ 65,898,557</u>	<u>\$ 26,920,395</u>	<u>\$ 513,840</u>	<u>\$ 423,312</u>

(2)-(4) Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy, please see Note 8 – Derivative Instruments.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Not applicable.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MGA'S AND TPA'S

The Company does not have any managing general agents ("MGA's"). Direct premiums written by third party administrators ("TPA's") are as follows:

Name and address of TPA	FEIN Number	Exclusive Contract	Types of Business Written	Types of Authority Granted *	Total Direct Premium Written Produced By
Vista Underwriting Partners, LLC 1400 N. Providence Rd. Media, PA 19063	26-0453562	No	Stop Loss	C, CA, B, P, U	<u>\$ 67,430,720</u>
Total Direct Premiums Written					<u>\$ 67,430,720</u>

*C - Claims Payment
CA - Claims Adjustment
R - Reinsurance Ceding
B - Binding Authority
P - Premium Collection
U - Underwriting

20. FAIR VALUE MEASUREMENTS

A. The methodologies and valuation techniques used by the Company to value those of its assets, which are measured at fair value are described below.

Instruments included in bonds include mortgage-backed and corporate securities, U.S. Treasury and other U.S. government guaranteed securities, securities issued by U.S. government-sponsored enterprises, and obligations of U.S. states, municipalities and political subdivisions. The market liquidity of each security is taken into consideration in the valuation technique used to value such security. For securities where market transactions involving identical or comparable assets generate sufficient relevant information, the Company employs a market approach to valuation. If sufficient information is not generated from market transactions involving identical or comparable assets, the Company uses an income approach to valuation. The majority of the instruments included as bonds are valued utilizing observable inputs; accordingly, they are categorized in either Level 1 or Level 2 of the fair value hierarchy described below. However, in instances where significant inputs utilized are unobservable, the securities are categorized in Level 3 of the fair value hierarchy.

The inputs used in the valuation techniques employed by the Company are provided by nationally recognized pricing services, external investment managers and internal resources. To assess these inputs, the Company's review process includes, but is not limited to, quantitative analysis including benchmarking, initial and ongoing evaluations of methodologies used by external parties to calculate fair value, and ongoing evaluations of fair value estimates based on the Company's knowledge and monitoring of market conditions.

The levels are categorized as follows:

- Level 1- Valuation is based upon quoted prices for identical assets or liabilities in active markets. Level 1 fair value is not subject to valuation adjustments or block discounts.
- Level 2 - Valuation is based upon quoted prices for similar assets or liabilities in active markets or quoted prices for identical or similar instruments in markets that are not active. In addition, a company may use various valuation techniques or pricing models that use observable inputs to measure fair value.
- Level 3 - Valuation is generated from techniques in which one or more of the significant inputs for valuing such assets or liabilities are not observable. These inputs may reflect the Company's best estimates of the various assumptions that market participants would use in valuing the financial assets and financial liabilities.

Other investments held at fair value primarily consist of common stock, currency forwards and purchased option contracts. For private equity investments, since quoted market prices are not available, the transaction price is used as the best estimate of fair value at inception. When evidence is believed to support a change to the carrying value from the transaction price, adjustments are made to reflect expected exit values. Ongoing reviews by Company management are based on assessments of each underlying investment, and the inputs utilized in these reviews include, among other things, the evaluation of financing and sale transactions with third parties, expected cash flows, material events and market-based information. These investments are included in Level 3 of the fair value hierarchy.

(1) Assets measured at fair value are summarized below:

As of December 31, 2017				
	Level 1	Level 2	Level 3	Total
a) Assets at fair value				
Bonds:				
Industrial and miscellaneous	\$ -	\$ 29,544,084	\$ 8,749,467	\$ 38,293,551
Total Bonds:	-	29,544,084	8,749,467	38,293,551
Common Stock:				
Industrial and miscellaneous	114,942,014	-	317,657	115,259,671
Total Common Stock:	114,942,014	-	317,657	115,259,671
Derivatives:	352,101	-	65,546,456	65,898,557
Other Assets:				
Separate account assets	60,609,987	-	104,363,094	164,973,081
Total Assets at Fair Value	\$ 175,904,102	\$ 29,544,084	\$ 178,976,674	\$ 384,424,860
b) Liabilities at fair value				
Derivatives	\$ -	\$ -	\$ (513,840)	\$ (513,840)
Total Liabilities at fair value	\$ -	\$ -	\$ (513,840)	\$ (513,840)

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

As of December 31, 2016				
	Level 1	Level 2	Level 3	Total
a) Assets at fair value				
Bonds:				
Industrial and miscellaneous	\$ -	\$ 4,982,233	\$ 15,653,256	\$ 20,635,489
Total Bonds:	-	4,982,233	15,653,256	20,635,489
Common Stock:				
Industrial and miscellaneous	159,847,222	-	19,113	159,866,335
Total Common Stock:	159,847,222	-	19,113	159,866,335
Derivatives:	447,401	-	26,472,994	26,920,395
Other Assets:				
Separate account assets	47,096,243	-	105,972,958	153,069,201
Total Assets at Fair Value	\$ 207,390,866	\$ 4,982,233	\$ 148,118,321	\$ 360,491,420
b) Liabilities at fair value				
Derivatives	\$ -	\$ -	\$ (423,313)	\$ (423,313)
Total Liabilities at fair value	\$ -	\$ -	\$ (423,313)	\$ (423,313)

(2) -(3) The following table provides reconciliations for Level 3 assets measured at fair value. Transfers into Level 3 are recognized as of the end of the period. There were no significant transfers between Level 1 and Level 2.

As of December 31, 2017									
	Balance at January 1, 2017	Total gains and (losses) included in income	Total gains and (losses) included in surplus	Purchases	Sales	Transfer to Level 3	Transfer out of Level 3	Balance at December 31, 2017	
Level 3 Rollforward									
a) Assets									
Bonds									
Industrial and miscellaneous	\$ 15,653,256	\$ (103,510)	\$ (1,968,809)	\$ 10,447,625	\$ (600,868)	\$ 10,734,354	\$ (25,412,581)	\$ 8,749,467	
Total Bonds	\$ 15,653,256	\$ (103,510)	\$ (1,968,809)	\$ 10,447,625	\$ (600,868)	\$ 10,734,354	\$ (25,412,581)	\$ 8,749,467	
Common Stock									
Industrial and miscellaneous	\$ 19,113	\$ -	\$ 2	\$ 317,657	\$ -	\$ -	\$ (19,115)	\$ 317,657	
Derivatives	26,472,994	17,676,597	19,726,504	39,832,664	(38,162,303)	-	-	65,546,456	
Separate account	105,972,958	2,440,580	-	24,569,641	(28,620,085)	-	-	104,363,094	
Total Assets	\$ 148,118,321	\$ 20,013,667	\$ 17,757,697	\$ 75,167,587	\$ (67,383,256)	\$ 10,734,354	\$ (25,431,696)	\$178,976,674	
b) Liabilities									
Derivatives	\$ (423,313)	\$ (4,949,524)	\$ (90,528)	\$ 4,949,525	\$ -	\$ -	\$ -	\$ (513,840)	
Total Liabilities	\$ (423,313)	\$ (4,949,524)	\$ (90,528)	\$ 4,949,525	\$ -	\$ -	\$ -	\$ (513,840)	

(4)-(5) Not applicable.

B. Not applicable.

C. The carrying values and estimated fair values of certain of the Company's financial instruments not recorded at fair value in the consolidated balance sheets are shown below. Because fair values for all balance sheet items are not required to be disclosed, the aggregate fair value amounts presented below are not reflective of the underlying value of the Company.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

As of December 31, 2017						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<u>Assets:</u>						
Bonds	\$ 8,359,542,379	\$ 7,986,046,034	\$ 7,685,175	\$ 7,313,429,412	\$ 1,038,427,792	\$ -
Common Stock	2,190,030	2,190,030	-	-	2,190,030	-
Preferred stock	48,349,766	45,259,540	44,078,933	-	4,270,833	-
Mortgage loans	2,705,308,638	2,718,903,154	-	-	2,705,308,638	-
Cash, Cash equivalents and Short-Term investments	340,682,313	340,682,313	320,808,958	4,269,042	15,604,313	-
Other invested assets	151,151,801	140,926,194	-	111,151,801	-	40,000,000
Total assets	<u>\$ 11,607,224,927</u>	<u>\$ 11,234,007,265</u>	<u>\$ 372,573,066</u>	<u>\$ 7,428,850,255</u>	<u>\$ 3,765,801,606</u>	<u>\$ 40,000,000</u>
<u>Liabilities:</u>						
Policyholder account balances	\$ 8,182,156,335	\$ 8,023,101,528	\$ -	\$ -	\$ 8,182,156,335	\$ -
Advances from RSL-Texas	62,595,585	55,342,146	-	62,595,585	-	-
Separate account	164,973,081	164,973,081	60,609,987	-	104,363,094	-
Total liabilities	<u>\$ 8,409,725,001</u>	<u>\$ 8,243,416,755</u>	<u>\$ 60,609,987</u>	<u>\$ 62,595,585</u>	<u>\$ 8,286,519,429</u>	<u>\$ -</u>

The fair values for bonds, preferred and common stocks and other invested assets have been primarily obtained from broker-dealers and from nationally recognized statistical organizations and, in the case of certain structured notes, by reference to the fair values of the underlying investments. The carrying values for loans approximate fair values because these investments are primarily either short-term in duration or have an underlying interest rate that is variable. The Company has assessed the fair value of the loans based on a representative sample and determined that any remaining difference between the fair value and carrying value of loans is not material. There are no quoted market prices available for the Company's surplus notes. Fair values for policyholder account balances were determined by deducting an estimate of the future profits to be realized from the business, discounted at a current interest rate, from the adjusted carrying values. The fair values for advances from RSL-Texas were calculated using discounted cash flow analyses based on the interest rates for the advances at the balance sheet date. Separate account liabilities are recorded at the amount credited to the contract holder, which reflects the fair value of the corresponding separate account assets, and therefore, carrying value approximates fair value.

D. Not practicable to estimate Fair Value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Surplus Note	\$ 40,000,000	5.0%	01/4/2036	The fair value of the Company's surplus notes is not practicable as a quoted market price is not available and it is financially impracticable to develop the valuation model necessary to estimate fair value.

21. OTHER ITEMS

A-E. Not applicable.

F. (1) The Company generally characterizes its subprime mortgage underlying mortgage loans to borrowers with weighted average Fair Issac & Co., Inc. (FICO) credit scores below 650. Additionally, the weighted-average loan-to-value ratios (LTVs) of these loans are generally above 80%.

(2) Not applicable.

(3) Direct exposure through other investments at December 31,2017, was as follows:

	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
<u>Other Investments:</u>				
Residential mortgage-backed securities	\$ 453,568,276	\$ 468,371,777	\$ 537,592,935	\$ (1,033,052)
Structured securities	7,595,607	8,391,095	11,113,206	-
Total	<u>\$ 461,163,883</u>	<u>\$ 476,762,872</u>	<u>\$ 548,706,141</u>	<u>\$ (1,033,052)</u>

(4) Not applicable.

- G. (1) The Company includes its outstanding balances in respect of its retained asset accounts ("RAA") under the aggregate write-in for liabilities caption on the balance sheet. Effective May 27, 2011, the Company no longer offered a retained asset account to beneficiaries as a life insurance settlement option. During 2016, interest paid to RAA holders was 1%. The Company does not charge any periodic fees with respect to these accounts; however, nominal charges apply to special account services as follows: stop payment orders (\$12), copies of drafts or additional account statements (\$2) and returned drafts (\$10).
- (2) The Company’s retained asset accounts in force, categorized by age, were as follows:

	In Force			
	As of December 31, 2017		As of December 31, 2016	
	Number	Balance	Number	Balance
Up to and including 12 months	-	\$ -	-	\$ -
13 to 24 months	-	-	-	-
25 to 36 months	-	-	-	-
37 to 48 months	-	-	-	-
49 to 60 months	-	-	-	-
over 60 months	753	18,240,966	848	20,594,854
Total	753	\$ 18,240,966	848	\$ 20,594,854

(3) A reconciliation of the Company's retained asset accounts for the year ended December 31, 2017 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. RAA, beginning of year	848	\$ 20,594,854	-	\$ -
b. Issued/added during the year	N/A	N/A	-	-
c. Investment earnings credited	N/A	187,561	-	-
d. Fees and other charges assessed	N/A	(107)	-	-
e. Transferred to state unclaimed property funds	N/A	-	-	-
f. Closed/withdrawn during the year	(95)	(2,541,342)	-	-
g. RAA, end of year (g=a+b+c-d-e-f)	753	\$ 18,240,966	-	\$ -

H. Not applicable.

22. EVENTS SUBSEQUENT

The Company follows Statement of Statutory Accounting Principle No. 9, Subsequent Events, which establishes general standards of accounting for and disclosure of events that occur through the balance sheet date but before financial statements are issued or are available to be issued. Financial statements are considered available to be issued when they are complete in a form and format that complies with SAP and all approvals necessary for issuance have been obtained; for example, from management and/or the board of directors. The date through which an entity has evaluated subsequent events and the basis for that date should also be disclosed. The Company has evaluated subsequent events that have occurred for recognition or disclosure through February 28, 2018, the date the December 31, 2017 financial statements were available to be issued.

23. REINSURANCE

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes () No (X) If yes, give full details.
- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person primarily engaged in the insurance business? Yes () No (X) If yes, give full details.

Section 2 - Ceded Reinsurance Report - Part A

- (1)

Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes () No (X)
- (2)

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

Section 3 - Ceded Reinsurance Report - Part B

- (1)

What is the estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

\$ 0
- (2)

Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the company as of the effective date of the agreement? Yes (X) No () If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

\$ 0

B-G.

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A – C Not Applicable.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act

	1	2	3	4	5
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$ -	\$ -	\$ 3,648,861	\$ -	\$ 3,648,861
(2) Medical loss ratio rebates paid	-	-	3,013,196	-	3,013,196
(3) Medical loss ratio rebates unpaid	-	-	5,856,463	-	5,856,463
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$ 5,856,463
Current Reporting Year-to-Date					
(1) Medical loss ratio rebates incurred	\$ -	\$ -	\$ 3,899,891	\$ -	\$ 3,899,891
(2) Medical loss ratio rebates paid	-	-	4,921,179	-	4,921,179
(3) Medical loss ratio rebates unpaid	-	-	4,835,175	-	4,835,175
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$ 4,835,175

E. Risk-Sharing Provision of the Affordable Care Act

Not applicable.

25.

CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Not applicable.
26.

INTERCOMPANY POOLING ARRANGEMENTS

Not applicable.
27.

STRUCTURED SETTLEMENTS

Not applicable.
28.

HEALTH CARE RECEIVABLES

Not applicable.
29.

PARTICIPATING POLICIES

For the year ended December 31, 2017, premiums under ordinary life participating policies were \$12,932 or 0.001% of total direct premiums earned. Participating policies are 100% reinsured. Accordingly, the Company does not account for or administer policyholder dividends.

30. PREMIUM DEFICIENCY RESERVES

1. Liability carried for premium deficiency reserves	\$	-
2. Date of the most recent evaluation of this liability		December 31, 2017
3. Was anticipated investment income utilized in the calculation		Yes [X] No []

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1. The Company waives deduction of deferred fractional premiums upon death of insurers and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of legally computed reserves.
2. Extra premiums are charged for substandard lives plus the gross premium for the true age. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding in addition one half of the extra premium charge for the year.
3. As of December 31, 2017, the Company did not have any insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by Illinois.
4. The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5) and the Tabular Cost (Page 7, Line 9) have been determined by the formula as described in the instructions for Page 7.
5. Investment earnings on funds not involving life contingencies (Page 15, Line 3) have been calculated as the balancing item in the reconciliation. It has been checked for reasonableness.
6. Not applicable.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

	General Account	Separate Account With Guarantees	Separate Account Non Guaranteed	Total	% of Total

A. Subject to discretionary withdrawal:					
(1) with market value adjustment	\$1,997,415,464	\$ -	\$ -	\$1,997,415,464	24%
(2) at book value less current surrender charges of 5% or more	2,122,889,075	-	-	2,122,889,075	26%
(3) at fair value	-	-	-	-	0%
(4) Total with market value adjustment or at fair value	4,120,304,539	-	-	4,120,304,539	50%
(5) at book value without adjustment (minimal charge or adjustment)	1,329,706,265	-	-	1,329,706,265	16%
B. Not subject to discretionary withdrawal	2,871,890,697	-	-	2,871,890,697	34%
C. Total (gross: direct + assumed)	8,321,901,501	-	-	8,321,901,501	100%
D. Reinsurance ceded	(298,799,973)	-	-	(298,799,973)	
E. Total (net)*(C)-(D)	\$8,023,101,528	\$ -	\$ -	\$8,023,101,528	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F.

Life & Accident & Health Annual Statement:

1. Exhibit 5, Annuity Section, Total (net)	\$5,454,636,922
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Totals (net)	15,963,664
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,552,500,942
4. Subtotal	8,023,101,528

Separate Accounts Annual Statement:

5. Exhibit 3, Line 0299999, Column 2	-
6. Exhibit 3, Line 0399999, Column 3	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	-
12. Combined Total	\$8,023,101,528

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

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

TYPE	GROSS	NET OF LOADING
Ordinary Renewal	\$ 750,661	\$ 638,062
Group Life	23,539,533	19,932,343
Total	24,290,194	20,570,405

34. SEPARATE ACCOUNTS

A. Separate Account Activity:

(1) In accordance with Section 245.21 of the Illinois Insurance Code, the Company has established and maintains separate accounts for the purpose of funding variable life insurance contracts issued by the Company. Assets held in the separate accounts represent funds invested in a separately administered variable life insurance product for which the policyholder, rather than the Company, bears the investment risk. These assets had, prior to 2014, been invested in interests in a limited liability company that invests in funds that trade in various financial instruments. This limited liability company, all of whose interests are owned by one of the Company's separate accounts, utilizes the financial statements furnished by the funds to determine the values of its investments in such funds and the carrying value of each such investment, which is based on its proportionate interest in the relevant fund as of the balance sheet dates. As such, these funds' financial statements constitute the key input in the Company's valuation of its investment in this limited liability company. The Company concluded that the value calculated using the equity method of accounting with respect to its investment in this limited liability company was reflective of the fair market value of such investment.

In 2014, the Company made available to its variable life policyholders new investment options for their policies, which are effectuated through individual sub-accounts of a separate account having been newly established by the Company, and various transfers of policy cash values to these sub-accounts occurred over the course of 2014. Each of these sub-accounts relates to an investment in a designated third-party investment fund whose interests are available for purchase only by insurance companies for the purpose of funding variable life insurance and variable annuity contracts, and these funds include both private investment funds and mutual funds registered under the Investment Company Act of 1940.

(2) As of December 31, 2017 and 2016, the Company's separate account statement included legally insulated assets of \$164,973,080 and \$153,069,201, respectively. The assets legally insulated from the general account as of December 31, 2017 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Life Insurance	\$ 164,973,080	\$ -

- (3) The separate account of the Company is not guaranteed by the general account and did not pay any risk charges to the general account during 2017.
- (4) The separate account did not engage in any securities lending transactions during 2017.

B. General Nature and Characteristics of Separate Account Business:

	Index	Nonindexed Guarantees Less than/equal to 4%	Nonindexed Guarantees more than 4%	Non- guaranteed Separate Account	Total
(1) Premium, considerations or deposits for year ended 12/31/2017	\$ -	\$ -	\$ -	\$ (490,393)	\$ (490,393)
Reserves at 12/31/2017	-	-	-	-	-
(2) For accounts with assets at:					-
a. Fair value	-	-	-	164,973,080	164,973,080
b. Amortized cost	-	-	-	-	-
c. Total Reserves*	-	-	-	164,973,080	164,973,080
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	-	-	-	-	-
1. With market value adjustment	-	-	-	-	-
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	164,973,080	164,973,080
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	-	-	-	164,973,080	164,973,080
b. Not subject to discretionary withdrawal	-	-	-	-	-
c. Total	\$ -	\$ -	\$ -	\$ 164,973,080	\$ 164,973,080
* Line 2(c) should equal Line 3(c)					
(4) Reserve for Asset Default Risk in Lieu of AVR	\$ -	\$ -	\$ -	\$ -	\$ -

C. Reconciliation of Net Transfers To (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
(a) Transfers to Separate Accounts (Page 4, Line 1.4)	\$ (490,393)
(b) Transfers to Separate Accounts (Page 4, Line 10)	-
(c) Net transfers to Separate Accounts (a) - (b)	(490,393)
(2) Reconciling Adjustments:	
(a) Investment loss allocated to contributed surplus	-
(b) Premiums paid to reinsurer	486,459
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) (Page 4, Line 26)	<u>\$ (3,934)</u>

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The balance in the liability for unpaid accident and health claims adjustment expenses as of December 31, 2017 and 2016 was \$36,447,330 and \$32,711,495 respectively.

The Company incurred \$18,555,975 of claim adjustment expenses in the current year, of which \$7,278,845 was attributable to insured or covered events of the current year. The Company did not increase or decrease the provision for insured events of prior years.

The Company paid \$14,820,140 of claim adjustment expenses in the current years, of which \$5,813,410 was attributable to insured or covered events of the current year and \$9,006,730 was attributable to insured or covered events of the prior years.

The Company did not consider anticipated subrogation in its determination of the liability for unpaid claims and claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [X]No []

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [X]No []N/A []

1.3

State regulating?

Illinois

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes []No [X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017

3.2

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

12/31/2012

3.3

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

07/16/2014

3.4

By what department or departments?
Illinois Department of Insurance

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes []No []N/A [X]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes []No []N/A [X]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes []No [X]

4.12

renewals?

Yes []No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes []No [X]

4.22

renewals?

Yes []No [X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes []No [X]

5.2

If yes, provide the name of 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes []No [X]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [X]No []

7.2

If yes,

7.21

State the percentage of foreign control

100.0%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
Japanese	Corporation

8.1

Is the company a subsidiary of a bank holding company regulated with 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 []No [X]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 2001 Market Street, Suite 1700, Philadelphia, PA 19103

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes []No [X]

10.2

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

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes []No [X]

10.4

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

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [X]No []N/A []

10.6

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Rosemary T. Barton, FSA, MAAA, Appointed Actuary Reliance Standard Life Insurance Company 2001 Market Street, Suite 1500, Philadelphia, PA 19103

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes ☐ No ☒

12.11

Name of real estate holding company

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$0

12.2

If yes, provide explanation

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

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

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes ☐ No ☐

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes ☐ No ☐

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes ☐ No ☐ N/A ☐

14.1

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

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒

14.21

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

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒

14.31

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

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes ☐ No ☒

15.2

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

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

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes ☒ No ☐

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes ☒ No ☐

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes ☒ No ☐

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes ☐ No ☒

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$0

20.12

To stockholders not officers

\$0

20.13

Trustees, supreme or grand (Fraternal only)

\$0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes ☐ No ☒

21.2

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

21.21

Rented from others

\$0

21.22

Borrowed from others

\$0

21.23

Leased from others

\$0

21.24

Other

\$0

22.1

Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?

Yes ☒ No ☐

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$0

22.22

Amount paid as expenses

\$316,857

22.23

Other amounts paid

\$0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

23.2

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

\$0

INVESTMENT

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes ☒ No ☐

24.02

If no, give full and complete information, relating thereto:

24.03

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

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes ☐ No ☐ N/A ☒

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes ☐ No ☐ N/A ☒

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

24.09.

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes ☐ No ☐ N/A ☒

24.10

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

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes ☒ No ☐

25.2

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

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$2,000,000

25.28

On deposit with states

\$13,776,152

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$418,711,546

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$134,597,243

25.32

Other

\$5,354,670

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☒ No ☐

26.2

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

Yes ☒ No ☐ N/A ☐

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒

27.2

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

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

28.01

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

1 Name of Custodian(s)	2 Custodian's Address
BNY Mellon Trust Company of Illinois	2 North LaSalle Street, Suite 1020, Chicago, IL,60602

28.02

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

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

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes ☐ No ☒

28.04

If yes, give full and complete information relating thereto:

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

28.05

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

1 Name of Firm or Individual	2 Affiliation
ACORE Capital, LP	U
ACRES Capital, LLC	U
Bain Capital Credit, LP	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Canyon Capital Realty Advisors, LLC	U
Delphi Capital Management, Inc.	A
DoubleLine Capital, LP	U
Eagle Point Credit Management	U
EARNEST Partner Limited, LLC	U
Flaherty & Crumrine Incorporated	U
GC Advisors, LLC	U
Guggenheim Partners Asset Management, LLC	U
Verde Asset Management	U
H.I.G. Capital, LLC	U
Highbridge Principal Strategies, LLC	U
Kayne Senior Credit II Manager, L.P.	U
RCG Longview Management, LLC	U
Medley SMA Advisors, LLC	U
Pine River Capital Management, L.P.	U
Prophet Capital Asset Management, LP	U
Reams Asset Management	U
SIT Fixed Income Advisors II, LLC	U
Tennenbaum Capital Partners, LLC	U
Wells Capital Management, Inc.	U
Western Asset Management Company	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?

Yes [X] No []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [] No [X]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
175054	ACORE Capital, LP	n/a	Securities Exchange Commission	DS
281190	ACRES Capital, LLC	n/a	Securities Exchange Commission	NO
134852	Bain Capital Credit, LP	n/a	Securities Exchange Commission	NO
107880	Canyon Capital Realty Advisors, LLC	n/a	Securities Exchange Commission	NO
n/a	Delphi Capital Management, Inc.	n/a	n/a	DS
n/a	DoubleLine Capital, LP	549300AQKG3ZYRYGH003	Securities Exchange Commission	DS
n/a	Eagle Point Credit Management	549300JTV07DRG00U053	Securities Exchange Commission	NO
107926	EARNEST Partner Limited, LLC	n/a	Securities Exchange Commission	NO
15499	Flaherty & Crumrine Incorporated	n/a	Securities Exchange Commission	NO
n/a	GC Advisors, LLC	n/a	Securities Exchange Commission	NO
137432	Guggenheim Partners Asset Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commission	NO
171608	Verde Asset Management	54930038E4QEW4ROCF13	Securities Exchange Commission	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

			n	
160711	H.I.G. Capital, LLC	n/a	Securities Exchange Commissio n	NO
282125	Highbridge Principal Strategies, LLC	549300IW7540H8HHM8F38	Securities Exchange Commissio n	NO
104536	Kayne Senior Credit II Manager, L.P.	5493001WLH6CGZOJ VX22	Securities Exchange Commissio n	NO
165252	RCG Longview Management, LLC	n/a	Securities Exchange Commissio n	NO
167354	Medley SMA Advisors, LLC	n/a	Securities Exchange Commissio n	NO
133720	Pine River Capital Management, L.P.	TGK3KJG6UJLG6VRMTI83	Securities Exchange Commissio n	NO
150683	Prophet Capital Asset Management, LP	5493008GXEU8NXVCP011	Securities Exchange Commissio n	NO
111787	Reams Asset Management	DZ466HY86D4U5HRY0D72	Securities Exchange Commissio n	DS
105725	SIT Fixed Income Advisors II, LLC	n/a	Securities Exchange Commissio n	NO
113203	Tennenbaum Capital Partners, LLC	n/a	Securities Exchange Commissio n	NO
104973	Wells Capital Management, Inc.	549300B3H2IOO2L85I90	Securities Exchange Commissio n	NO
110441	Western Asset Management Company	n/a	Securities Exchange Commissio n	DS

29.1

Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?

Yes [☐] No [☒]

29.2

If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

29.3

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

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

30.

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 8,047,073,048	\$ 8,397,835,929	\$ 350,762,881
30.2	Preferred Stocks	\$ 45,259,540	\$ 48,349,767	\$ 3,090,227
30.3	Totals	\$ 8,092,332,588	\$ 8,446,185,696	\$ 353,853,108

30.4

Describe the sources or methods utilized in determining the fair values:
The fair value has been determined by market prices obtained from nationally recognized statistical organizations, broker-dealers and external and internal sources.

31.1

Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?

Yes [☒] No [☐]

31.2

If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

Yes [☒] No [☐]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 31.3

If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
- 32.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []
- 32.2

If no, list exceptions:
33.

By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designation 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 []

OTHER

- 34.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$ 1,360,082
- 34.2

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

1 Name	2 Amount Paid
MOODYS INVESTORS SERVICE	\$ 410,163
- 35.1

Amount of payments for legal expenses, if any?

\$ 1,208,021
- 35.2

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

1 Name	2 Amount Paid
SIDLEY AUSTIN LLP	\$ 536,972
- 36.1

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

\$ 0
- 36.2

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

1 Name	2 Amount Paid
	\$

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [☐]	No [☒ X]
1.2	If yes, indicate premium earned on U.S. business only.	\$		0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$		0
1.3	Reason for excluding:			
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$		0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$		0
1.6	Individual policies:			
	Most current three years:			
1.61	Total premium earned	\$		0
1.62	Total incurred claims	\$		0
1.63	Number of covered lives	\$		0
	All years prior to most current three years:			
1.64	Total premium earned	\$		0
1.65	Total incurred claims	\$		0
1.66	Number of covered lives	\$		0
1.7	Group policies:			
	Most current three years:			
1.71	Total premium earned	\$		0
1.72	Total incurred claims	\$		0
1.73	Number of covered lives	\$		0
	All years prior to most current three years:			
1.74	Total premium earned	\$		0
1.75	Total incurred claims	\$		0
1.76	Number of covered lives	\$		0
2.	Health Test:			
		1	2	
		Current Year	Prior Year	
2.1	Premium Numerator	\$ 64,812,566	\$ 72,034,497	
2.2	Premium Denominator	\$ 2,202,771,059	\$ 1,801,139,616	
2.3	Premium Ratio (2.1/2.2)	2.9%	4.0%	
2.4	Reserve Numerator	\$ 662,573,434	\$ 588,846,662	
2.5	Reserve Denominator	\$ 7,389,473,490	\$ 6,403,058,468	
2.6	Reserve Ratio (2.4/2.5)	9.0%	9.2%	
3.1	Does the reporting entity have Separate Accounts?		Yes [☒ X]	No [☐]
3.2	If yes, has a Separate Accounts statement been filed with this Department		Yes [☒ X]	No [☐] N/A[☐]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	\$ \$		0
3.4	State the authority under which Separate Accounts are maintained:			
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?		Yes [☒ X]	No [☐]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?		Yes [☐]	No [☒ X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	\$		0
4.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?"		Yes [☒ X]	No [☐]
4.2	Net reimbursement of such expenses between reporting entities:			
4.21	Paid	\$		16,621,506
4.22	Received	\$		8,802,897
5.1	Does the reporting entity write any guaranteed interest contracts?		Yes [☐]	No [☒ X]
5.2	If yes, what amount pertaining to these items is included in:			
5.21	Page 3, Line 1	\$		0
5.22	Page 4, Line 1	\$		0
6.	For stock reporting entities only:			
6.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:	\$		227,876,387
7.	Total dividends paid stockholders since organization of the reporting entity:			
7.11	Cash	\$		860,288,556

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

7.12

Stock

\$45,385,025

8.1

Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as:

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

Yes [X]No []

8.2

If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement?

Yes []No [X]

8.3

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

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

8.4

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

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

8.5

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

\$0

9.

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

9.1

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

\$0

9.2

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

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

10.1

Do you act as a custodian for health savings accounts?

Yes []No [X]

10.2

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

\$0

10.3

Do you act as an administrator for health savings accounts?

Yes []No [X]

10.4

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

\$0

11.1

Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

Yes []No []N/A [X]

11.2

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

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

12.

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

12.1

Direct premiums written

\$4,505,079

12.2

Total incurred claims

\$8,582,673

12.3

Number of covered lives

20,072

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1	2	3	4	5
	2017	2016	2015	2014	2013
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	249,181	228,098	241,041	257,239	273,289
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	67,639	110,220	120,898	128,612	151,565
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	212,644,495	196,716,538	202,675,318	233,955,970	208,880,074
5. Industrial (Line 21, Col. 2).....	3,026	3,123	3,288	4,546	5,138
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	212,964,341	197,057,979	203,040,545	234,346,367	209,310,066
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....		XXX	XXX	XXX	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	4,491	3,915	4,143	5,390	3,955
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	0				
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....	24,822,984	29,825,877	31,989,561	39,984,897	39,108,653
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	24,827,476	29,829,792	31,993,704	39,990,287	39,112,608
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col.. 3).....	1,379,065	1,009,637	731,052	977,687	905,809
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	1,152,084,553	714,028,666	480,025,681	652,897,138	581,192,455
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....	175,975,348	176,923,979	171,774,844	177,642,029	177,917,677
17.2 Group annuities (Line 20.4, Col. 7).....	86,888,289	118,260,289	138,818,304	203,651,706	158,753,790
18.1 A&H - group (Line 20.4, Col. 8).....	786,310,084	790,786,123	744,530,886	751,863,877	723,532,322
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....	133,723	130,922	146,631	154,518	149,579
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	2,202,771,062	1,801,139,616	1,536,027,398	1,787,186,955	1,642,451,632
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	12,007,555,614	10,736,364,519	9,429,630,013	7,436,912,180	5,835,681,556
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	10,855,518,281	9,670,273,456	8,505,702,885	6,723,580,395	5,237,298,563
23. Aggregate life reserves (Page 3, Line 1).....	5,605,877,625	4,751,490,326	4,237,055,569	3,831,576,119	3,142,404,629
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....		XXX	XXX	XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	1,069,269,470	1,010,938,207	980,515,359	980,486,806	956,424,008
25. Deposit-type contract funds (Page 3, Line 3).....	2,552,500,943	2,550,224,191	2,212,747,369	851,320,944	44,624,824
26. Asset valuation reserve (Page 3, Line 24.01).....	162,234,161	95,704,629	68,345,558	69,138,368	67,499,547
27. Capital (Page 3, Lines 29 & 30).....	56,003,113	56,003,113	56,003,113	56,003,113	56,003,113
28. Surplus (Page 3, Line 37).....	1,096,034,220	1,010,087,950	867,924,015	657,328,672	542,379,880
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	1,073,223,402	717,639,429	541,257,128	790,700,989	662,243,934
Risk-Based Capital Analysis					
30. Total adjusted capital.....	1,315,633,054	1,162,847,697	993,242,714	783,701,848	666,842,857
31. Authorized control level risk-based capital.....	170,279,253	139,938,173	140,224,908	116,229,225	90,649,020
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	68.4	69.7	81.2	88.7	88.9
33. Stocks (Lines 2.1 and 2.2).....	2.5	3.3	4.0	3.8	3.3
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	23.2	20.1	10.2	1.9	1.3
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0			
36. Cash, cash equivalents and short-term investments (Line 5).....	2.9	4.2	1.8	1.2	2.3
37. Contract loans (Line 6).....	0.0	0.0	0.0	0.0	0.0
38. Derivatives (Line 7).....	0.6	0.3	0.2	0.3	0.3
39. Other invested assets (Line 8).....	2.2	2.4	2.6	3.9	3.0
40. Receivables for securities (Line 9).....	0.2	0.1	0.0	0.2	0.9
41. Securities lending reinvested collateral assets (Line 10).....					
42. Aggregate write-ins for invested assets (Line 11).....					
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

Reliance Standard Life Insurance Company
FIVE-YEAR HISTORICAL DATA

(continued)

	1 2017	2 2016	3 2015	4 2014	5 2013
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....					
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	133,488,291	131,460,825	128,463,851	66,360,998	64,197,297
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate					
49. All other affiliated.....	49,796,235	51,748,854	59,484,266	104,764,447	44,248,046
50. Total of above Lines 44 to 49.....	183,284,526	183,209,679	187,948,117	171,125,445	108,445,343
51. Total investment in parent included in Lines 44 to 49 above.....	62,926,198				
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	44,612,613	51,969,440	67,206,190	36,852,268	25,267,508
53. Total admitted assets (Page 2, Line 28, Col. 3).....	12,172,528,694	10,889,433,720	9,580,836,653	7,583,752,327	5,980,358,543
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	595,865,633	549,997,942	452,506,455	364,764,016	243,276,352
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(12,802,063)	(67,067,108)	(84,991,365)	(8,125,651)	(962,132)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	17,470,236	7,113,984	8,255,022	(8,040,450)	7,217,846
57. Total of above Lines 54, 55 and 56.....	600,533,806	490,044,818	375,770,112	348,597,915	249,532,066
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	574,060,776	480,204,592	365,487,013	301,230,918	303,230,235
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	620,266,538	581,269,605	547,037,907	539,689,898	520,103,068
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	358,073	(49,437)	176,165	(81,525)	(199,429)
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	100,554,432	30,422,848	28,553	24,062,798	52,338,753
62. Dividends to policyholders (Line 30, Col 1).....					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	17.7	19.6	21.3	18.2	19.0
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	5.4	5.9	4.5	6.8	7.5
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	87.9	78.1	74.3	75.6	79.6
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.7	0.7	0.8	0.7	0.5
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	28.8	27.6	27.6	26.8	27.9
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	1,646,681,592	1,523,594,827	1,497,492,466	1,452,124,007	1,381,887,889
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	1,585,333,748	1,570,206,161	1,560,657,629	1,516,382,611	1,432,847,556
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	29,765	87,823	23,740	23,497	106,409
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....					
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2).....					
73. Ordinary - life (Col. 3).....	(1,787,600)	(620,783)	(1,085,493)	(2,127,496)	(579,030)
74. Ordinary - individual annuities (Col. 4).....	65,218,072	63,977,834	47,763,716	41,717,175	39,334,072
75. Ordinary - supplementary contracts (Col. 5).....	791,407	958,603	6,986	381,099	1,593,379
76. Credit life (Col. 6).....					
77. Group life (Col. 7).....	10,615,714	27,992,509	35,974,370	33,592,060	39,615,241
78. Group annuities (Col. 8).....	23,146,732	17,557,959	10,335,018	13,882,055	17,037,117
79. A&H - group (Col. 9).....	(39,608,688)	58,251,538	81,027,717	71,591,900	38,594,728
80. A&H - credit (Col. 10).....					
81. A&H - other (Col. 11).....	72,935	24,440	90,120	95,632	(81,579)
82. Aggregate of all other lines of business (Col. 12).....	72,669,499	64,971,673	35,382,997	15,937,373	
83. Total (Col. 1).....	131,118,071	233,113,773	209,495,431	175,069,798	135,513,928

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

Yes[] No[]

If no, please explain:

Reliance Standard Life Insurance Company



DIRECT BUSINESS IN DURING THE YEAR
NAIC Group Code....3098 NAIC Company Code....68381

LIFE INSURANCE

	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....					0
2. Annuity considerations.....					0
3. Deposit-type contract funds.....		XXX		XXX	0
4. Other considerations.....					0
5. Totals (Sum of Lines 1 to 4).....	0	0	0	0	0
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....					0
6.2 Applied to pay renewal premiums.....					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....					0
6.4 Other.....					0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....					0
10. Matured endowments.....					0
11. Annuity benefits.....					0
12. Surrender values and withdrawals for life contracts.....					0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....					0
15. Totals.....	0	0	0	0	0

NONE

DETAILS OF WRITE-INS					
1301.					0
1302.					0
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....									0	0
17. Incurred during current year.....									0	0
Settled during current year:										
18.1 By payment in full.....									0	0
18.2 By payment on compromised claims.....									0	0
18.3 Totals paid.....	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise.....									0	0
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year.....				(a).....					0	0
21. Issued during year.....									0	0
22. Other changes to in force (Net).....									0	0
23. In force December 31 of current year.....	0	0	0	(a).....	0	0	0	0	0	0

NONE

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	Total Amount of Insurance
								7	8		
		Policies						Policies	Certificates		
1.	In force end of prior year.....	4,808	3,123	20,688	338,318			16,845	2,227,329	196,716,538	197,057,979
2.	Issued during year.....			68	4,491			2,093	306,518	24,822,984	24,827,476
3.	Reinsurance assumed.....										0
4.	Revived during year.....	1	1	2	55			312	26,576	1,843,508	1,843,564
5.	Increased during year (net).....				245					6,476,389	6,476,634
6.	Subtotals, Lines 2 to 5.....	1	1	70	4,792	0	0	2,405	333,094	33,142,881	33,147,674
7.	Additions by dividends during year.....	XXX		XXX	36	XXX		XXX	XXX		36
8.	Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8).....	4,809	3,124	20,758	343,146	0	0	19,250	2,560,423	229,859,419	230,205,689
Deductions during year:											
10.	Death.....	75	44	470	4,907			XXX	5,827	306,814	311,765
11.	Maturity.....	59	18	112	106			XXX			124
12.	Disability.....							XXX			0
13.	Expiry.....	30	21	156	2,501						2,522
14.	Surrender.....	22	15	342	10,033						10,048
15.	Lapse.....			124	7,573			1,938	211,295	16,908,110	16,915,683
16.	Conversion.....				50			XXX	XXX	XXX	50
17.	Decreased (net).....				1,156						1,156
18.	Reinsurance.....										0
19.	Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19).....	186	98	1,204	26,326	0	0	1,938	217,122	17,214,924	17,241,348
21.	In force end of year (Line 9 minus Line 20).....	4,623	3,026	19,554	316,820	0	0	17,312	2,343,301	212,644,495	212,964,341
22.	Reinsurance ceded end of year.....	XXX	3,026	XXX	290,446	XXX		XXX	XXX	172,715,815	173,009,287
23.	Line 21 minus Line 22.....	XXX	0	XXX	26,374	XXX	(a)0	XXX	XXX	39,928,680	39,955,054

DETAILS OF WRITE-INS

0801.										0
0802.										0
0803.										0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.										0
1902.										0
1903.										0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

(a) Group \$.....0; Individual \$.....0.

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX		XXX	36
25. Other paid-up insurance.....	2,506	4,472	5,781	10,973
26. Debit ordinary insurance.....	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....			317	6,102
28. Term policies-other.....			448	20,307
29. Other term insurance-decreasing.....	XXX		XXX	242
30. Other term insurance.....	XXX		XXX	34,498
31. Totals (Lines 27 to 30).....	0	0	765	61,149
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	
33. Totals, extended term insurance.....	XXX	XXX	959	6,490
34. Totals, whole life and endowment.....	68	4,491	17,820	249,181
35. Totals (Lines 31 to 34).....	68	4,491	19,544	316,820

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....			3,027	
37. Ordinary.....	4,491		312,924	3,897
38. Credit Life (Group and Individual).....				
39. Group.....	24,822,984		212,644,495	
40. Totals (Lines 36 to 39).....	24,827,475	0	212,960,446	3,897

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX		XXX	20,115,702
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....		XXX	2,343,301	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....				
44. Servicemen's Group Life Insurance included in Line 21.....				
45. Group Permanent Insurance included in Line 21.....				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	35,930

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium.....			1,550	729			2,321,223	169,380,323
49. Disability Income.....			160	13				
50. Extended Benefits.....			XXX	XXX			8,544	343,634
51. Other.....								
52. Total.....	0	(a) 0	1,710	(a) 742	0	(a) 0	2,329,767	(a) 169,723,957

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	356	1,339		
2. Issued during year.....	47	256		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	403	1,595	0	0
Deductions during year:				
6. Decreased (net).....	21	117		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	21	117	0	0
9. In force end of year.....	382	1,478	0	0
10. Amount on deposit.....		(a) 41,556,014		(a)
11. Income now payable.....	382	303		
12. Amount of income payable.....	(a) 3,051,450	(a) 8,834,484	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	143	62,481	16,531	3,102
2. Issued during year.....		12,585	1,132	
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	143	75,066	17,663	3,102
Deductions during year:				
6. Decreased (net).....	27	4,887	1,472	7
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	27	4,887	1,472	7
9. In force end of year.....	116	70,179	16,191	3,095
Income now payable:				
10. Amount of income payable.....	(a) 1,418,367	XXX	XXX	(a) 1,744,002
Deferred fully paid:				
11. Account balance.....	XXX	(a) 4,540,295,854	XXX	(a) 1,009,889,511
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 80,476,317	XXX	(a) 57,319,969

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	3,315,614	779,024,730				
2. Issued during year.....	479,964	116,197,758				
3. Reinsurance assumed.....						
4. Increased during year (net).....		XXX		XXX		XXX
5. Total (Lines 1 to 4).....	3,795,578	XXX	0	XXX	0	XXX
Deductions during year:						
6. Conversions.....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	890,169	XXX		XXX		XXX
8. Reinsurance ceded.....		XXX		XXX		XXX
9. Totals (Lines 6 to 8).....	890,169	XXX	0	XXX	0	XXX
10. In force end of year.....	2,905,409	(a) 715,131,416	0	(a)	0	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year.....	13	
2. Issued during year.....	1	
3. Reinsurance assumed.....		
4. Increased during year (net).....		
5. Total (Lines 1 to 4).....	14	0
Deductions during year:		
6. Decreased (net).....	2	
7. Reinsurance ceded.....		
8. Totals (Lines 6 and 7).....	2	0
9. In force end of year.....	12	0
10. Amount of account balance.....	(a) 2,494,001,765	(a)

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	72,955,326
2. Current year's realized pre-tax capital gains/(losses) of \$.....28,381,297 transferred into the reserve net of taxes of \$.....9,933,454.....	18,447,843
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	91,403,169
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	14,435,662
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	76,967,507

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2017.....	13,359,773	1,075,889		14,435,662
2. 2018.....	11,669,505	2,767,924		14,437,429
3. 2019.....	9,433,257	2,455,733		11,888,990
4. 2020.....	7,508,569	2,058,987		9,567,556
5. 2021.....	5,864,372	1,648,140		7,512,512
6. 2022.....	4,434,826	1,226,100		5,660,926
7. 2023.....	3,334,695	971,459		4,306,155
8. 2024.....	2,664,752	919,933		3,584,685
9. 2025.....	2,311,111	854,691		3,165,802
10. 2026.....	2,144,850	793,988		2,938,838
11. 2027.....	1,942,367	723,550		2,665,917
12. 2028.....	1,637,858	655,131		2,292,989
13. 2029.....	1,414,563	575,365		1,989,928
14. 2030.....	1,260,892	491,361		1,752,252
15. 2031.....	1,085,121	398,455		1,483,575
16. 2032.....	941,599	319,371		1,260,970
17. 2033.....	785,223	242,849		1,028,072
18. 2034.....	645,918	193,563		839,481
19. 2035.....	546,064	140,274		686,338
20. 2036.....	446,193	82,713		528,907
21. 2037.....	317,098	29,615		346,713
22. 2038.....	167,972	(4,475)		163,498
23. 2039.....	25,450	(10,365)		15,084
24. 2040.....	(96,417)	(16,983)		(113,399)
25. 2041.....	(207,699)	(24,442)		(232,141)
26. 2042.....	(205,797)	(30,600)		(236,397)
27. 2043.....	(197,301)	(31,862)		(229,163)
28. 2044.....	(159,599)	(25,360)		(184,959)
29. 2045.....	(86,666)	(18,207)		(104,873)
30. 2046.....		(11,054)		(11,054)
31. 2047 and Later.....	(33,222)	(3,902)		(37,124)
32. Total (Lines 1 to 31).....	72,955,327	18,447,843	0	91,403,170

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	52,264,216	21,246,563	73,510,779	18,675,759	3,518,091	22,193,850	95,704,629
2. Realized capital gains/(losses) net of taxes - General Account.....	(10,931,773)		(10,931,773)	(4,060,947)	9,580,531	5,519,584	(5,412,189)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....			0			0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	7,003,697		7,003,697	5,917,821	12,822,228	18,740,049	25,743,746
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	24,710,783	15,905,332	40,616,115		268,757	268,757	40,884,871
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	73,046,923	37,151,895	110,198,818	20,532,633	26,189,606	46,722,240	156,921,057
9. Maximum reserve.....	121,023,883	59,733,528	180,757,411	32,476,432	16,708,324	49,184,756	229,942,167
10. Reserve objective.....	87,839,709	46,831,557	134,671,265	32,470,432	16,344,879	48,815,311	183,486,577
11. 20% of (Line 10 minus Line 8).....	2,958,557	1,935,932	4,894,490	2,387,560	(1,968,945)	418,614	5,313,104
12. Balance before transfers (Lines 8 + 11).....	76,005,480	39,087,827	115,093,307	22,920,193	24,220,661	47,140,854	162,234,161
13. Transfers.....			0	7,512,337	(7,512,337)	0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	76,005,480	39,087,827	115,093,307	30,432,530	16,708,324	47,140,854	162,234,161

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations.....	58,607,948	XXX	XXX	58,607,948	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	4,474,998,118	XXX	XXX	4,474,998,118	0.0004	1,789,999	0.0023	10,292,496	0.0030	13,424,994
3	2	High quality.....	2,441,371,263	XXX	XXX	2,441,371,263	0.0019	4,638,605	0.0058	14,159,953	0.0090	21,972,341
4	3	Medium quality.....	528,295,428	XXX	XXX	528,295,428	0.0093	4,913,147	0.0230	12,150,795	0.0340	17,962,045
5	4	Low quality.....	277,609,846	XXX	XXX	277,609,846	0.0213	5,913,090	0.0530	14,713,322	0.0750	20,820,738
6	5	Lower quality.....	158,746,183	XXX	XXX	158,746,183	0.0432	6,857,835	0.1100	17,462,080	0.1700	26,986,851
7	6	In or near default.....	84,710,798	XXX	XXX	84,710,798	0.0000	0	0.2000	16,942,160	0.2000	16,942,160
8		Total unrated multi-class securities acquired by conversion.....		XXX	XXX	0	XXX	0	XXX	0	XXX	
9		Total long-term bonds (sum of Lines 1 through 8).....	8,024,339,585	XXX	XXX	8,024,339,585	XXX	24,112,677	XXX	85,720,805	XXX	118,109,129
		PREFERRED STOCKS										
10	1	Highest quality.....		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....	17,347,737	XXX	XXX	17,347,737	0.0019	32,961	0.0058	100,617	0.0090	156,130
12	3	Medium quality.....	23,640,970	XXX	XXX	23,640,970	0.0093	219,861	0.0230	543,742	0.0340	803,793
13	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	4,270,833	XXX	XXX	4,270,833	0.0432	184,500	0.1100	469,792	0.1700	726,042
15	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	45,259,540	XXX	XXX	45,259,540	XXX	437,322	XXX	1,114,151	XXX	1,685,964
		SHORT-TERM BONDS										
18		Exempt obligations.....	8,341,678	XXX	XXX	8,341,678	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	4,895,781	XXX	XXX	4,895,781	0.0004	1,958	0.0023	11,260	0.0030	14,687
20	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....	4,956,723	XXX	XXX	4,956,723	0.0093	46,098	0.0230	114,005	0.0340	168,529
22	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....	1,999,281	XXX	XXX	1,999,281	0.0432	86,369	0.1100	219,921	0.1700	339,878
24	6	In or near default.....	2,540,000	XXX	XXX	2,540,000	0.0000	0	0.2000	508,000	0.2000	508,000
25		Total short-term bonds (sum of Lines 18 through 24).....	22,733,464	XXX	XXX	22,733,464	XXX	134,425	XXX	853,186	XXX	1,031,094
		DERIVATIVE INSTRUMENTS										
26		Exchange traded.....	352,101	XXX	XXX	352,101	0.0004	141	0.0023	810	0.0030	1,056
27	1	Highest quality.....	65,546,456	XXX	XXX	65,546,456	0.0004	26,219	0.0023	150,757	0.0030	196,639
28	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	65,898,556	XXX	XXX	65,898,556	XXX	26,359	XXX	151,567	XXX	197,696
34		Total (Lines 9 + 17 + 25 + 33).....	8,158,231,145	XXX	XXX	8,158,231,145	XXX	24,710,783	XXX	87,839,709	XXX	121,023,883

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality.....			XXX.....	0	0.0010	0	0.0050	0	0.0065	0
36		Farm mortgages - CM2 - high quality.....			XXX.....	0	0.0035	0	0.0100	0	0.0130	0
37		Farm mortgages - CM3 - medium quality.....			XXX.....	0	0.0060	0	0.0175	0	0.0225	0
38		Farm mortgages - CM4 - low medium quality.....			XXX.....	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....			XXX.....	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....			XXX.....	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	572,708,146		XXX.....	572,708,146	0.0010	572,708	0.0050	2,863,541	0.0065	3,722,603
44		Commercial mortgages-all other - CM2 - high quality.....	339,978,344		XXX.....	339,978,344	0.0035	1,189,924	0.0100	3,399,783	0.0130	4,419,718
45		Commercial mortgages-all other - CM3 - medium quality.....	1,169,462,275		XXX.....	1,169,462,275	0.0060	7,016,774	0.0175	20,465,590	0.0225	26,312,901
46		Commercial mortgages-all other - CM4 - low medium quality.....	556,753,513		XXX.....	556,753,513	0.0105	5,845,912	0.0300	16,702,605	0.0375	20,878,257
47		Commercial mortgages-all other - CM5 - low quality.....	80,000,876		XXX.....	80,000,876	0.0160	1,280,014	0.0425	3,400,037	0.0550	4,400,048
		Overdue, not in process:										
48		Farm mortgages.....			XXX.....	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....			XXX.....	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....			XXX.....	0	0.0420	0	0.0760	0	0.1200	0
		In process of foreclosure:										
53		Farm mortgages.....			XXX.....	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....			XXX.....	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....			XXX.....	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	2,718,903,154	0	XXX.....	2,718,903,154	XXX.....	15,905,332	XXX.....	46,831,557	XXX.....	59,733,528
59		Schedule DA mortgages.....			XXX.....	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	2,718,903,154	0	XXX.....	2,718,903,154	XXX.....	15,905,332	XXX.....	46,831,557	XXX.....	59,733,528

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	114,915,716	XXX	XXX	114,915,716	0.0000	0	(a).....0.2000	22,983,143	(a).....0.2000	22,983,143
2		Unaffiliated private.....	533,986	XXX	XXX	533,986	0.0000	0	0.1600	85,438	0.1600	85,438
3		Federal Home Loan Bank.....	2,000,000	XXX	XXX	2,000,000	0.0000	0	0.0050	10,000	0.0080	16,000
4		Affiliated life with AVR.....	61,243,282	XXX	XXX	61,243,282	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....				0	XXX		XXX		XXX	
6		Fixed income highest quality.....				0	XXX		XXX		XXX	
7		Fixed income high quality.....				0	XXX		XXX		XXX	
8		Fixed income medium quality.....				0	XXX		XXX		XXX	
9		Fixed income low quality.....				0	XXX		XXX		XXX	
10		Fixed income lower quality.....				0	XXX		XXX		XXX	
11		Fixed income in or near default.....				0	XXX		XXX		XXX	
12		Unaffiliated common stock public.....				0	0.0000	0	(a).....	0	(a).....	0
13		Unaffiliated common stock private.....				0	0.0000	0	0.1600	0	0.1600	0
14		Real estate.....				0	(b).....	0	(b).....	0	(b).....	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	72,245,008	XXX	XXX	72,245,008	0.0000	0	0.1300	9,391,851	0.1300	9,391,851
16		Affiliated - all other.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
17		Total common stock (sum of Lines 1 through 16).....	250,937,992	0	0	250,937,992	XXX	0	XXX	32,470,432	XXX	32,476,432
REAL ESTATE												
18		Home office property (General Account only).....				0	0.0000	0	0.0750	0	0.0750	0
19		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
20		Properties acquired in satisfaction of debt.....	3,294,026			3,294,026	0.0000	0	0.1100	362,343	0.1100	362,343
21		Total real estate (sum of Lines 18 through 20).....	3,294,026	0	0	3,294,026	XXX	0	XXX	362,343	XXX	362,343
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality.....	125,586,713	XXX	XXX	125,586,713	0.0004	50,235	0.0023	288,849	0.0030	376,760
24	2	High quality.....	15,339,482	XXX	XXX	15,339,482	0.0019	29,145	0.0058	88,969	0.0090	138,055
25	3	Medium quality.....	17,649,001	XXX	XXX	17,649,001	0.0093	164,136	0.0230	405,927	0.0340	600,066
26	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	158,575,195	XXX	XXX	158,575,195	XXX	243,515	XXX	783,745	XXX	1,114,882

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality.....		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
31	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality.....			XXX	0	0.0010	0	0.0050	0	0.0065	0
39		Mortgages - CM2 - high quality.....			XXX	0	0.0035	0	0.0100	0	0.0130	0
40		Mortgages - CM3 - medium quality.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
41		Mortgages - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
42		Mortgages - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
43		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
44		Residential mortgages-all other.....		XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
47		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
48		Residential mortgages-all other.....	10,096,467		XXX	10,096,467	0.0025	25,241	0.0058	58,560	0.0090	90,868
49		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
52		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
53		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
54		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
56		Total Affiliated (Sum of Lines 38 through 55).....	10,096,467	0	XXX	10,096,467	XXX	25,241	XXX	58,560	XXX	90,868
57		Unaffiliated - In Good Standing with Covenants.....			XXX	0	(c).....	0	(c).....	0	(c).....	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....			XXX	0	0.0010	0	0.0050	0	0.0065	0
59		Unaffiliated - In Good Standing Primarily Senior.....			XXX	0	0.0035	0	0.0100	0	0.0130	0
60		Unaffiliated - In Good Standing All Other.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
61		Unaffiliated - Overdue, Not in Process.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
62		Unaffiliated - In Process of Foreclosure.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	10,096,467	0	XXX	10,096,467	XXX	25,241	XXX	58,560	XXX	90,868

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public.....		XXX.....	XXX.....	0	0.0000	0	(a).....	0	(a).....	0
66		Unaffiliated private.....	94,626,446	XXX.....	XXX.....	94,626,446	0.0000	0	0.1600	15,140,231	0.1600	15,140,231
67		Affiliated life with AVR.....		XXX.....	XXX.....	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....		XXX.....	XXX.....	0	0.0000	0	0.1300	0	0.1300	0
69		Affiliated other - all other.....		XXX.....	XXX.....	0	0.0000	0	0.1600	0	0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	94,626,446	XXX.....	XXX.....	94,626,446	XXX.....	0	XXX.....	15,140,231	XXX.....	15,140,231
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only).....				0	0.0000	0	0.0750	0	0.0750	0
72		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
73		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit.....				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	0	0	0	0	XXX.....	0	XXX.....	0	XXX.....	0
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments.....		XXX.....		0	0.0000	0	0.0037	0	0.0037	0
82		NAIC 2 working capital finance investments.....		XXX.....		0	0.0000	0	0.0120	0	0.0120	0
83		Other invested assets - Schedule BA.....		XXX.....		0	0.0000	0	0.1300	0	0.1300	0
84		Other short-term invested assets - Schedule DA.....		XXX.....		0	0.0000	0	0.1300	0	0.1300	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	0	XXX.....	0	0	XXX.....	0	XXX.....	0	XXX.....	0
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	263,298,108	0	0	263,298,108	XXX.....	268,757	XXX.....	15,982,536	XXX.....	16,345,981

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

(b) Determined using same factors and breakdowns used for directly owned real estate.

(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets
NONE

Sch. F - Claims
NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

		Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
										Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																			
1.	Premiums written.....	786,443,807	XXX.....	786,310,085	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	133,722	XXX.....		XXX.....
2.	Premiums earned.....	785,961,307	XXX.....	785,827,585	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	133,722	XXX.....		XXX.....
3.	Incurred claims.....	685,339,557	87.2.....	685,302,351	87.2.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	37,206	27.8.....	0	0.0.....
4.	Cost containment expenses.....	5,600,838	0.7.....	5,600,838	0.7.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
5.	Incurred claims and cost containment expenses (Lines 3 and 4).....	690,940,395	87.9.....	690,903,189	87.9.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	37,206	27.8.....	0	0.0.....
6.	Increase in contract reserves.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....
7.	Commissions (a).....	85,255,139	10.8.....	85,255,139	10.8.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
8.	Other general insurance expenses.....	117,229,258	14.9.....	117,229,258	14.9.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
9.	Taxes, licenses and fees.....	23,844,101	3.0.....	23,844,101	3.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
10.	Total other expenses incurred.....	226,328,498	28.8.....	226,328,498	28.8.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....
11.	Aggregate write-ins for deductions.....	58,137	0.0.....	58,137	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....
12.	Gain from underwriting before dividends or refunds.....	(131,365,723)	(16.7).....	(131,462,239)	(16.7).....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	96,516	72.2.....	0	0.0.....
13.	Dividends or refunds.....	0	0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
14.	Gain from underwriting after dividends or refunds.....	(131,365,723)	(16.7).....	(131,462,239)	(16.7).....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	96,516	72.2.....	0	0.0.....
DETAILS OF WRITE-INS																			
1101.	Increase in loading.....	47,836	0.0.....	47,836	0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
1102.	Interest on policy funds.....	10,301	0.0.....	10,301	0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
1103.	.....	0	0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....		0.0.....
1198.	Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....
1199.	Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	58,137	0.0.....	58,137	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....	0	0.0.....

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	7,681,707	7,681,707							
2. Advance premiums.....	184,268	184,268							
3. Reserve for rate credits.....	0								
4. Total premium reserves, current year.....	7,865,975	7,865,975	0	0	0	0	0	0	0
5. Total premium reserves, prior year.....	7,368,128	7,368,128							
6. Increase in total premium reserves.....	497,847	497,847	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a).....	0								
2. Reserve for future contingent benefits.....	0								
3. Total contract reserves, current year.....	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.....	0								
5. Increase in contract reserves.....	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year.....	1,716,433,785	1,716,433,785	0	0	0	0	0	0	0
2. Total prior year.....	1,585,333,748	1,585,333,748							
3. Increase.....	131,100,037	131,100,037	0	0	0	0	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	370,415,818	370,386,053						29,765	
1.2 On claims incurred during current year.....	183,823,702	183,816,261						7,441	
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	1,276,295,539	1,276,295,539							
2.2 On claims incurred during current year.....	440,138,246	440,138,246							
3. Test:									
3.1 Lines 1.1 and 2.1.....	1,646,711,357	1,646,681,592	0	0	0	0	0	29,765	0
3.2 Claim reserves and liabilities, December 31, prior year.....	1,585,333,748	1,585,333,748							
3.3 Line 3.1 minus Line 3.2.....	61,377,609	61,347,844	0	0	0	0	0	29,765	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	76,490,317	76,490,317							
2. Premiums earned.....	76,478,133	76,478,133							
3. Incurred claims.....	93,696,993	93,696,993							
4. Commissions.....	555,997	555,997							
B. Reinsurance Ceded:									
1. Premiums written.....	89,741,893	89,741,893							
2. Premiums earned.....	89,705,248	89,705,248							
3. Incurred claims.....	89,560,881	89,560,881							
4. Commissions.....	4,519,852	4,519,852							

(a) Includes \$ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....		45,707,363	635,496,080	681,203,443
2. Beginning claim reserves and liabilities.....		7,571,806	1,444,971,024	1,452,542,830
3. Ending claim reserves and liabilities.....		7,436,511	1,551,156,226	1,558,592,737
4. Claims paid.....	0	45,842,658	529,310,878	575,153,536
B. Assumed Reinsurance:				
5. Incurred claims.....			93,696,993	93,696,993
6. Beginning claim reserves and liabilities.....			238,827,911	238,827,911
7. Ending claim reserves and liabilities.....			274,755,124	274,755,124
8. Claims paid.....	0	0	57,769,780	57,769,780
C. Ceded Reinsurance:				
9. Incurred claims.....		33,416,579	56,144,302	89,560,881
10. Beginning claim reserves and liabilities.....		5,370,888	106,680,032	112,050,920
11. Ending claim reserves and liabilities.....		5,266,189	115,178,676	120,444,865
12. Claims paid.....	0	33,521,278	47,645,658	81,166,936
D. Net:				
13. Incurred claims.....	0	12,290,784	673,048,771	685,339,555
14. Beginning claim reserves and liabilities.....	0	2,200,918	1,577,118,903	1,579,319,821
15. Ending claim reserves and liabilities.....	0	2,170,322	1,710,732,674	1,712,902,996
16. Claims paid.....	0	12,321,380	539,435,000	551,756,380
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....		12,290,784	678,649,611	690,940,395
18. Beginning reserves and liabilities.....		2,200,918	1,577,118,903	1,579,319,821
19. Ending reserves and liabilities.....		2,170,322	1,710,732,674	1,712,902,996
20. Paid claims and cost containment expenses.....	0	12,321,380	545,035,840	557,357,220

SCHEDULE S - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Other											
66575.....	74-2281123....	01/01/2015	Reliance Standard Life Insurance Company of Texas.....	TX.....	ACO/I.....		200,479,306				
0299999.	Total - General Account - Affiliates - U.S. - Other.....					0	200,479,306	0	0	0	0
0399999.	Total - General Account - Affiliates - U.S. - Totals.....					0	200,479,306	0	0	0	0
0799999.	Total - General Account - Affiliates.....					0	200,479,306	0	0	0	0
General Account - Non-Affiliates - U.S. Non-Affiliates											
60488.....	25-0598210....	06/30/1990	American General Life Insurance Company.....	TX.....	ACO/I.....		18,712,527	170,366			
60488.....	25-0598210....	10/31/1990	American General Life Insurance Company.....	TX.....	ACO/I.....		18,321,998	51,300			
66133.....	41-1760577....	12/31/1992	Wilton Reassurance Co.....	MN.....	ACO/I.....		1,766,450				
66133.....	41-1760577....	12/31/1992	Wilton Reassurance Co.....	MN.....	ACO/G.....		3,374,762				
65498.....	23-1503749....	06/01/1991	Life Insurance Co. of North America.....	PA.....	YRT/I.....	11,950,271		127,073			
62103.....	15-0274455....	03/31/1992	Columbian Mutual Life Insurance Co.....	NY.....	ACO/I.....		5,290,655				
62103.....	15-0274455....	08/31/2008	Columbian Mutual Life Insurance Co.....	NY.....	ACO/I.....		78,109,856	593,474			
62103.....	15-0274455....	08/31/2008	Columbian Mutual Life Insurance Co.....	NY.....	ACO/G.....		16,380,096	105,973			
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates.....					11,950,271	141,956,344	1,048,186	0	0	0
General Account - Non-Affiliates - Non-U.S. Non-Affiliates											
00000.....	AA-1560035....	01/01/2007	Reliable Life Ins Co.....	CAN.....	OTH/G.....	7,901,953		47,881			
0999999.	Total - General Account - Non-Affiliates - Non-U.S. Non-Affiliates.....					7,901,953	0	47,881	0	0	0
1099999.	Total - General Account - Non-Affiliates.....					19,852,224	141,956,344	1,096,067	0	0	0
1199999.	Total - General Account.....					19,852,224	342,435,650	1,096,067	0	0	0
2399999.	Total U.S.....					11,950,271	342,435,650	1,048,186	0	0	0
2499999.	Total Non-U.S.....					7,901,953	0	47,881	0	0	0
9999999.	Total.....					19,852,224	342,435,650	1,096,067	0	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
Non-Affiliates - U.S. Non-Affiliates											
00000.....	AA-9995012.....	11/01/1987	A A H R U.....	NY.....	OTH/G.....				2,484,110		
00000.....	AA-9995000.....	01/01/1972	A A R G I.....	NJ.....	OTH/G.....				434,295		
00000.....	AA-9995001.....	01/01/1972	A A R G II.....	NJ.....	OTH/G.....				115,284		
00000.....	AA-9995055.....	11/01/1995	A D R U S.....	ME.....	OTH/G.....				2,087,324		
00000.....	AA-9995055.....	01/01/2006	A D R U S.....	ME.....	OTH/G.....	72,782,399	12,184		249,271,175		
00000.....	AA-9995050.....	01/01/1984	P A R G.....	NJ.....	OTH/G.....				2,324,841		
00000.....	AA-9995074.....	01/01/1990	S R R F 1.....	MA.....	OTH/G.....				666,137		
00000.....	AA-9995103.....	01/01/1994	S R R F 2.....	MA.....	OTH/G.....				92,152		
62413.....	36-0947200.....	11/01/1993	Continental Assurance Co (DSU LLC SP).....	IL.....	OTH/G.....				912,533		
86231.....	39-0989781.....	01/01/1990	TransAmerica Life Ins Co (RRM).....	IA.....	OTH/G.....				132,209		
67814.....	06-0493340.....	01/01/1992	Phoenix Life Insurance Co.....	NY.....	OTH/G.....				1,325,572		
20583.....	13-1290712.....	01/01/1999	XL Reinsurance America Inc.....	NY.....	OTH/G.....				9,961		
62235.....	01-0278678.....	01/01/1999	UNUM Life Ins (D & H dis fac).....	ME.....	OTH/G.....				326,340		
73814.....	66-0258488.....	04/01/2009	Triple S Vida Inc.....	PR.....	OTH/G.....				16,982		
62235.....	01-0278678.....	01/01/2004	UNUM Life Ins.....	ME.....	OTH/G.....				6,463,558		
73814.....	66-0258488.....	01/01/2012	Triple S Vida Inc.....	PR.....	OTH/G.....	1,698,635			3,997,799		
68551.....	99-0106597.....	04/01/2011	Royal State Natl Ins Co Ltd.....	HI.....	OTH/G.....	140,352			646,366		
60041.....	66-0502334.....	01/01/2012	Universal Life Insurance Co.....	PR.....	OTH/G.....	1,846,565			3,285,372		
0899999.	Total - Non-Affiliates - U.S. Non-Affiliates.....					76,467,951	12,184	0	274,592,010	0	0
Non-Affiliates - Non-U.S. Non-Affiliates											
00000.....	AA-1560035.....	01/01/2007	Reliable Life Ins Co.....	CAN.....	OTH/G.....	22,366			163,114		
0999999.	Total - Non-Affiliates - Non-U.S. Non-Affiliates.....					22,366	0	0	163,114	0	0
1099999.	Total - Non-Affiliates.....					76,490,317	12,184	0	274,755,124	0	0
1199999.	Total - U.S.....					76,467,951	12,184	0	274,592,010	0	0
1299999.	Total Non-U.S.....					22,366	0	0	163,114	0	0
9999999.	Total.....					76,490,317	12,184	0	274,755,124	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
68136.....	63-0169720....	07/01/1994	Protective Life Insurance.....	TN.....		894,285
70815.....	06-0838648....	01/01/2004	Hartford Life & Accident Ins Co.....	CT.....		
70815.....	06-0838648....	01/01/2010	Hartford Life & Accident Ins Co.....	CT.....	140,000	
93572.....	43-1235868....	01/01/2010	RGA Reinsurance Company.....	MO.....	1,367,727	1,185,011
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				1,507,727	2,079,296
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000.....	AA-1340015....	01/01/1985	Scor Global Life SE.....	DEU.....	35,000	
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....				35,000	0
1099999.	Total - Life and Annuity Non-Affiliates.....				1,542,727	2,079,296
1199999.	Total - Life and Annuity.....				1,542,727	2,079,296
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
00000.....	AA-9995055....	01/01/1991	ADRUS.....	ME.....	401	145,220
62146.....	36-2136262....	11/01/1992	Combined Insurance Co. of America.....	IL.....	1,112	9,242
39845.....	48-0921045....	10/01/1999	Westport Insurance Corporation.....	MO.....	41,640	700,689
39845.....	48-0921045....	10/01/2001	Westport Insurance Corporation.....	MO.....	235,866	4,763,934
39845.....	48-0921045....	10/01/2000	Westport Insurance Corporation.....	MO.....	1,616	42,849
76694.....	23-2044256....	02/01/1995	London Life Reinsurance Co.....	PA.....	165,719	582,751
76694.....	23-2044256....	10/01/1997	London Life Reinsurance Co.....	PA.....	51,642	249,863
20583.....	13-1290712....	01/01/1999	XL Reinsurance America Inc.....	NY.....		26,159
93572.....	43-1235868....	10/01/2003	RGA Reinsurance Company.....	MO.....	1,316,812	20,692,498
93572.....	43-1235868....	01/01/2004	RGA Reinsurance Company.....	MO.....		5,171,924
93572.....	43-1235868....	01/01/2015	RGA Reinsurance Company.....	MO.....		
70815.....	06-0838648....	07/01/2007	Hartford Life & Accident Ins Co.....	CT.....	380,629	50,380
93572.....	43-1235868....	10/01/2011	RGA Reinsurance Company.....	MO.....	1,304,886	1,436,653
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates.....				3,500,323	33,872,162
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
00000.....	AA-3190829....	01/01/2000	Markel Bermuda Limited.....	BMU.....	30,466	476,931
2099999.	Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates.....				30,466	476,931
2199999.	Total - Accident and Health Non-Affiliates.....				3,530,789	34,349,093
2299999.	Total - Accident and Health.....				3,530,789	34,349,093
2399999.	Total U.S.....				5,008,050	35,951,458
2499999.	Total Non-U.S.....				65,466	476,931
9999999.	Total.....				5,073,516	36,428,389

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Affiliates - Non-U.S. - Other														
00000.....	AA-1126510...	01/01/2017	Lloyd's Syndicate Number 510.....	GBR.....	OTH/G.....	OL.....				1,706				
0599999.	Total - General Account - Authorized - Affiliates - Non-U.S. - Other.....						0	0	0	1,706	0	0	0	0
0699999.	Total - General Account - Authorized - Affiliates - Non-U.S. - Total.....						0	0	0	1,706	0	0	0	0
0799999.	Total - General Account - Authorized - Affiliates.....						0	0	0	1,706	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
68136.....	63-0169720...	07/01/1994	Protective Life Insurance.....	TN.....	ACO/I.....	OL.....		25,137,066	23,515,480	1,202,200				
68136.....	63-0169720...	07/01/1994	Protective Life Insurance.....	TN.....	ADB/I.....	OL.....		15,633	17,527					
68136.....	63-0169720...	07/01/1994	Protective Life Insurance.....	TN.....	CO/I.....	OL.....	292,685,507	63,560,568	65,889,192	3,271,764				
68136.....	63-0169720...	07/01/1994	Protective Life Insurance.....	TN.....	DIS/I.....	OI.....		1,511,152	1,803,476					
68276.....	48-1024691....	01/01/2001	Employers Reassurance Corporation.....	KS.....	OTH/G.....	OL.....	6,272,000	2,480,960	2,685,603	8,983				
82627.....	06-0839705....	01/01/1982	SwissRe Life & Health America.....	CT.....	OTH/G.....	OL.....	1,051,825	155,957	316,057					
87572.....	23-2038295....	01/01/1996	Scottish Re US Inc.....	DE.....	YRT/I.....	OL.....	787,140			23,077				
70815.....	06-0838648....	01/01/2010	Hartford Life & Accident Ins Co.....	CT.....	OTH/G.....	OL.....	903,998,871	564,590	558,320	3,970,376				
70815.....	06-0838648....	01/01/2004	Hartford Life & Accident Ins Co.....	CT.....	OTH/G.....	OL.....	11,456,810	4,882,969	5,264,903					
70815.....	06-0838648....	01/01/2005	Hartford Life & Accident Ins Co.....	CT.....	OTH/G.....	OL.....	200,000	94,600	106,190					
66346.....	58-0828824....	01/01/2007	Munich American Reassurance Co.....	GA.....	OTH/G.....	OL.....	412,480	184,353	191,515					
66346.....	58-0828824....	01/01/2007	Munich American Reassurance Co.....	GA.....	OTH/G.....	OL.....	400,000	146,570	175,432					
93572.....	43-1235868....	01/01/2010	RGA Reinsurance Company.....	MO.....	OTH/G.....	OL.....	12,250,619,781	5,785,439	4,644,347	25,650,769				
76694.....	23-2044256....	12/01/2009	London Life Reinsurance.....	PA.....	YRT/G.....	OL.....	159,536,088,962			222,031,422				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						173,003,973,376	104,519,857	105,168,042	256,158,591	0	0	0	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-1126033...	01/01/2017	Lloyd's Syndicate Number 33.....	GBR.....	OTH/G.....	OL.....				1,706				
00000.....	AA-1128001...	01/01/2017	Lloyd's Syndicate Number 2001.....	GBR.....	OTH/G.....	OL.....				853				
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						0	0	0	2,559	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						173,003,973,376	104,519,857	105,168,042	256,161,150	0	0	0	0
1199999.	Total - General Account - Authorized.....						173,003,973,376	104,519,857	105,168,042	256,162,856	0	0	0	0
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-1340015...	01/01/1997	Scor Global Life SE.....	DEU.....	OTH/G.....	OL.....	749,055	271,302	303,287					
00000.....	AA-1340015...	01/01/1985	Scor Global Life SE.....	DEU.....	OTH/G.....	OL.....	3,320,375	12,475	14,980	78,800				
00000.....	AA-1340015...	01/01/2002	Scor Global Life SE.....	DEU.....	OTH/G.....	OL.....	170,000	88,910	90,100					
00000.....	AA-1340015...	01/01/1990	Scor Global Life SE.....	DEU.....	OTH/G.....	OL.....	1,075,000	486,850	507,475					
00000.....	AA-3160036....	12/31/2016	RGA Reinsurance Co (Barbados) LTD.....	BRB.....	ACOFW/I....	OA.....		273,662,907	273,662,907					
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						5,314,430	274,522,444	274,578,749	78,800	0	0	0	0
2199999.	Total - General Account - Unauthorized - Non-Affiliates.....						5,314,430	274,522,444	274,578,749	78,800	0	0	0	0
2299999.	Total - General Account - Unauthorized.....						5,314,430	274,522,444	274,578,749	78,800	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
3499999	Total - General Account - Authorized, Unauthorized and Certified.....						...173,009,287,806	379,042,301	379,746,791	256,241,656	0	0	0	0
6999999	Total U.S.....						...173,003,973,376	104,519,857	105,168,042	256,158,591	0	0	0	0
7099999	Total Non-U.S.....						5,314,430	274,522,444	274,578,749	83,065	0	0	0	0
9999999	Total.....						...173,009,287,806	379,042,301	379,746,791	256,241,656	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
General Account - Authorized - Affiliates - Non-U.S. - Other													
00000.....	AA-1126510...	.01/01/2017	Lloyd's Syndicate Number 510.....	GBR.....	OTH/G.....	A.....	110,882	.....	.....	.....	.....	.....	.....
0599999.	Total - General Account - Authorized - Affiliates - Non-U.S. - Other.....						110,882	0	0	0	0	0	0
0699999.	Total - General Account - Authorized - Affiliates - Non-U.S. - Total.....						110,882	0	0	0	0	0	0
0799999.	Total - General Account - Authorized - Affiliates.....						110,882	0	0	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
61301.....	47-0098400....	.04/01/1993	Ameritas Life Insurance Co.....	NE.....	OTH/G.....	D.....	50,842,615	45,703	5,266,189	.....	.....	.....	.....
00000.....	AA-9995055....	.01/01/1991	ADRUS.....	NE.....	OTH/G.....	LTDI.....	.....	.....	.....338,847	.....	.....	.....	.....
62146.....	36-2136262....	.11/01/1992	Combined Insurance Co of America.....	IL.....	OTH/G.....	LTDI.....	.....	.....	.....21,564	.....	.....	.....	.....
39845.....	48-0921045....	.10/01/1999	Westport Insurance Corporation.....	MO.....	OTH/G.....	LTDI.....	.....	.....	.....1,634,941	.....	.....	.....	.....
39845.....	48-0921045....	.10/01/2001	Westport Insurance Corporation.....	MO.....	OTH/G.....	LTDI.....	.....	.....	.....11,115,846	.....	.....	.....	.....
39845.....	48-0921045....	.10/01/2000	Westport Insurance Corporation.....	MO.....	OTH/G.....	LTDI.....	.....	.....	.....99,981	.....	.....	.....	.....
76694.....	23-2044256....	.02/01/1995	London Life Reinsurance Co.....	PA.....	OTH/G.....	LTDI.....	.....	.....	.....1,359,751	.....	.....	.....	.....
76694.....	23-2044256....	.10/01/1997	London Life Reinsurance Co.....	PA.....	OTH/G.....	LTDI.....	.....	.....	.....583,013	.....	.....	.....	.....
20583.....	13-1290712....	.01/01/1999	XL Reinsurance America Inc.....	CT.....	OTH/G.....	LTDI.....	.....	.....	.....97,241	.....	.....	.....	.....
93572.....	43-1235868....	.10/01/2003	RGA Reinsurance Company.....	MO.....	OTH/G.....	LTDI.....	13,574,088	.....	.....55,902,518	.....	.....	.....	.....
82627.....	06-0839705....	.01/01/2016	Swiss Re Life & Health America.....	MO.....	OTH/G.....	LTDI.....	1,055,748	.....	.....	.....	.....	.....	.....
70815.....	06-0838648....	.07/01/2007	Hartford Life & Accident Ins Co.....	CT.....	OTH/G.....	LTDI.....	2,060,136	.....	.....453,420	.....	.....	.....	.....
93572.....	43-1235868....	.01/01/2013	RGA Reinsurance Company.....	MO.....	OTH/G.....	SLEL.....	1,872,382	.....	.....	.....	.....	.....	.....
93572.....	43-1235868....	.10/01/2011	RGA Reinsurance Company.....	MO.....	OTH/G.....	SLEL.....	19,945,751	.....	.....4,578,831	.....	.....	.....	.....
93572.....	43-1235868....	.01/01/2015	RGA Reinsurance Company.....	MO.....	OTH/G.....	SLEL.....	70,321	.....	.....	.....	.....	.....	.....
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						89,421,041	45,703	81,452,142	0	0	0	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000.....	AA-1126033....	.01/01/2017	Lloyd's Syndicate Number 33.....	GBR.....	OTH/G.....	A.....	110,882	.....	.....	.....	.....	.....	.....
00000.....	AA-1128001....	.01/01/2017	Lloyd's Syndicate Number 2001.....	GBR.....	OTH/G.....	A.....	55,441	.....	.....	.....	.....	.....	.....
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						166,323	0	0	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						89,587,364	45,703	81,452,142	0	0	0	0
1199999.	Total - General Account - Authorized.....						89,698,246	45,703	81,452,142	0	0	0	0
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000.....	AA-3190829....	.01/01/2000	Markel Bermuda Limited.....	BMU.....	OTH/G.....	LTDI.....	.....	.....	.....1,112,840	.....	.....	.....	.....
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						0	0	1,112,840	0	0	0	0
2199999.	Total - General Account - Unauthorized - Non-Affiliates.....						0	0	1,112,840	0	0	0	0
2299999.	Total - General Account - Unauthorized.....						0	0	1,112,840	0	0	0	0
3499999.	Total - General Account - Authorized, Unauthorized and Certified.....						89,698,246	45,703	82,564,982	0	0	0	0
6999999.	Total - U.S.....						89,421,041	45,703	81,452,142	0	0	0	0
7099999.	Total - Non-U.S.....						277,205	0	1,112,840	0	0	0	0
9999999.	Total.....						89,698,246	45,703	82,564,982	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-1340015	.01/01/1997	Scor Global Life SE.....	271,300	.....	.....	.....271,300	271,300	.....	.....	.....	.....	.....	.....271,300
00000.....	AA-1340015	.01/01/1985	Scor Global Life SE.....	12,475	35,000	.....	.....47,475	47,475	.....	.....	.....	.....	.....	.....47,475
00000.....	AA-1340015	.01/01/2002	Scor Global Life SE.....	88,910	.....	.....	.....88,910	88,910	.....	.....	.....	.....	.....	.....88,910
00000.....	AA-1340015	.01/01/1990	Scor Global Life SE.....	486,850	.....	.....	.....486,850	486,850	.....	.....	.....	.....	.....	.....486,850
00000.....	AA-3160036	.12/01/2016	RGA Reinsurance Co (Barbados) LTD.....	.....	.....	.....	.....0	.....	.....	.....	....273,662,907	.....	.....	.....0
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates.....			859,535	35,000	0	894,535	894,535	XXX.....	0	273,662,907	0	0	894,535
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			859,535	35,000	0	894,535	894,535	XXX.....	0	273,662,907	0	0	894,535
1199999.	Total - General Account - Life and Annuity.....			859,535	35,000	0	894,535	894,535	XXX.....	0	273,662,907	0	0	894,535
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-3190829	.01/01/2000	Markel Bermuda Limited.....	1,112,840	507,397	.....	.....1,620,237	.....	.....	.....2,430,611	.....	.....	.....	.....1,620,237
2099999.	Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates.....			1,112,840	507,397	0	1,620,237	0	XXX.....	2,430,611	0	0	0	1,620,237
2199999.	Total - General Account - Accident and Health - Non-Affiliates.....			1,112,840	507,397	0	1,620,237	0	XXX.....	2,430,611	0	0	0	1,620,237
2299999.	Total - General Account - Accident and Health.....			1,112,840	507,397	0	1,620,237	0	XXX.....	2,430,611	0	0	0	1,620,237
2399999.	Total - General Account.....			1,972,375	542,397	0	2,514,772	894,535	XXX.....	2,430,611	273,662,907	0	0	2,514,772
3699999.	Total - Non-U.S.....			1,972,375	542,397	0	2,514,772	894,535	XXX.....	2,430,611	273,662,907	0	0	2,514,772
9999999.	Total.....			1,972,375	542,397	0	2,514,772	894,535	XXX.....	2,430,611	273,662,907	0	0	2,514,772
(a)	Issuing or Confirming Bank Reference Number			Letters of Credit Code	American Bankers Association (ABA) Routing Number		Issuing or Confirming Bank Name							Letters of Credit Amount
	0001.....			1.....	021000021.....		JPMORGAN CHASE BANK.....							894,535

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)

NONE

SCHEDULE S - PART 6

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

		1	2	3	4	5
		2017	2016	2015	2014	2013
A.	OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts.....	345,940	352,804	347,971	351,321	333,037
2.	Commissions and reinsurance expense allowances.....	3,073	3,233	2,880	2,688	2,606
3.	Contract claims.....	329,295	331,676	320,567	331,906	314,594
4.	Surrender benefits and withdrawals for life contracts.....	2,379	2,545	2,207	3,637	3,323
5.	Dividends to policyholders.....	34	36	37	38	40
6.	Reserve adjustments on reinsurance ceded.....					
7.	Increase in aggregate reserves for life and accident and health contracts.....	5,071	(1,810)	(1,845)	148	1,297
B.	BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	11,344	9,411	10,479	9,701	9,786
9.	Aggregate reserves for life and accident and health contracts.....	186,566	181,495	183,305	185,150	185,002
10.	Liability for deposit-type contracts.....	273,663	273,663			
11.	Contract claims unpaid.....	36,428	32,655	32,181	32,083	30,865
12.	Amounts recoverable on reinsurance.....	5,074	7,913	2,933	3,884	5,072
13.	Experience rating refunds due or unpaid.....					
14.	Policyholders' dividends (not included in Line 10).....					
15.	Commissions and reinsurance expense allowances due.....					
16.	Unauthorized reinsurance offset.....					
17.	Offset for reinsurance with certified reinsurers.....					
C.	UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F).....	273,663	273,663			
19.	Letters of credit (L).....	895	916	1,018	1,176	1,446
20.	Trust agreements (T).....	2,431	2,626	2,887	4,666	4,867
21.	Other (O).....					
D.	REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple beneficiary trust.....					
23.	Funds deposited by and withheld from (F).....					
24.	Letters of credit (L).....					
25.	Trust agreements (T).....					
26.	Other (O).....					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (Net of Ceded)	Restatement Adjustments	Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	11,732,454,764		11,732,454,764
2. Reinsurance (Line 16).....	7,072,844	(5,073,516)	1,999,328
3. Premiums and considerations (Line 15).....	67,748,186	11,343,743	79,091,929
4. Net credit for ceded reinsurance.....	XXX	216,372,789	216,372,789
5. All other admitted assets (balance).....	200,279,820		200,279,820
6. Total assets excluding Separate Accounts (Line 26).....	12,007,555,614	222,643,016	12,230,198,630
7. Separate Account assets (Line 27).....	164,973,080		164,973,080
8. Total assets (Line 28).....	12,172,528,694	222,643,016	12,395,171,710
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	6,675,147,095	187,990,079	6,863,137,174
10. Liability for deposit-type contracts (Line 3).....	2,552,500,943	273,662,907	2,826,163,850
11. Claim reserves (Line 4).....	714,439,043	36,428,389	750,867,432
12. Policyholder dividends/reserves (Lines 5 through 7).....			0
13. Premium & annuity considerations received in advance (Line 8).....	170,095	562,646	732,741
14. Other contract liabilities (Line 9).....	79,870,120	(2,338,100)	77,532,020
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....			0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	273,662,905	(273,662,905)	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....			0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....			0
19. All other liabilities (balance).....	559,728,080		559,728,080
20. Total liabilities excluding Separate Accounts (Line 26).....	10,855,518,281	222,643,016	11,078,161,297
21. Separate Account liabilities (Line 27).....	164,973,080		164,973,080
22. Total liabilities (Line 28).....	11,020,491,361	222,643,016	11,243,134,377
23. Capital & surplus (Line 38).....	1,152,037,333	XXX	1,152,037,333
24. Total liabilities, capital & surplus (Line 39).....	12,172,528,694	222,643,016	12,395,171,710
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	187,990,079		
26. Claim reserves.....	36,428,389		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	562,646		
29. Liability for deposit-type contracts.....	273,662,907		
30. Other contract liabilities.....	(2,338,100)		
31. Reinsurance ceded assets.....	5,073,516		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	501,379,437		
34. Premiums and considerations.....	11,343,743		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	273,662,905		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	285,006,648		
41. Total net credit for ceded reinsurance.....	216,372,789		

Reliance Standard Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS
Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	8,267,169	17,082,315	7,987,072		33,336,556	
2.	Alaska.....	AK	L	1,657,497	2,006,948	2,707,447		6,371,892	
3.	Arizona.....	AZ	L	6,452,886	14,845,815	9,044,864		30,343,565	
4.	Arkansas.....	AR	L	2,430,904	12,979,178	4,468,233		19,878,315	
5.	California.....	CA	L	52,855,839	140,509,407	73,616,574		266,981,820	
6.	Colorado.....	CO	L	1,695,623	12,302,263	9,726,279		23,724,165	
7.	Connecticut.....	CT	L	7,989,160	47,595,989	9,850,774		65,435,923	
8.	Delaware.....	DE	L	4,919,935	1,026,923	6,746,493		12,693,351	
9.	District of Columbia.....	DC	L	2,030,313	225,732	6,439,312		8,695,357	
10.	Florida.....	FL	L	28,049,852	90,144,197	65,441,958		183,636,007	
11.	Georgia.....	GA	L	18,032,567	28,184,485	26,192,372		72,409,424	
12.	Hawaii.....	HI	L	1,504,278	15,061,695	2,939,395		19,505,368	
13.	Idaho.....	ID	L	327,667	4,046,783	5,547,768		9,922,218	
14.	Illinois.....	IL	L	28,741,682	33,954,286	30,197,062		92,893,030	100,000,000
15.	Indiana.....	IN	L	14,729,727	36,250,129	40,014,366		90,994,222	
16.	Iowa.....	IA	L	8,144,778	11,413,299	12,524,041		32,082,118	
17.	Kansas.....	KS	L	6,085,280	8,121,122	8,223,521		22,429,923	
18.	Kentucky.....	KY	L	4,630,463	11,852,650	8,110,916		24,594,029	
19.	Louisiana.....	LA	L	7,355,792	10,010,675	18,461,588		35,828,055	
20.	Maine.....	ME	L	538,588	1,590,195	2,227,679		4,356,462	
21.	Maryland.....	MD	L	18,465,775	16,001,196	22,803,390		57,270,361	
22.	Massachusetts.....	MA	L	19,433,052	40,665,816	39,797,431		99,896,299	
23.	Michigan.....	MI	L	18,721,615	56,491,409	26,145,319		101,358,343	
24.	Minnesota.....	MN	L	5,881,848	15,907,185	21,856,647		43,645,680	
25.	Mississippi.....	MS	L	1,734,368	3,673,068	3,247,647		8,655,083	
26.	Missouri.....	MO	L	8,716,523	18,467,071	14,661,762		41,845,356	
27.	Montana.....	MT	L	1,144,930	130,515	2,779,792		4,055,237	
28.	Nebraska.....	NE	L	4,427,085	1,946,632	7,276,281		13,649,998	
29.	Nevada.....	NV	L	1,110,599	19,546,263	2,983,790		23,640,652	
30.	New Hampshire.....	NH	L	2,502,652	12,894,813	4,197,012		19,594,477	
31.	New Jersey.....	NJ	L	17,193,693	62,399,162	32,084,199		111,677,054	
32.	New Mexico.....	NM	L	1,340,860	2,225,475	2,168,607		5,734,942	
33.	New York.....	NY	Q	117,880	6,424	74,502		198,806	
34.	North Carolina.....	NC	L	12,114,093	47,136,508	32,712,068		91,962,669	
35.	North Dakota.....	ND	L	322,909	1,343,394	357,855		2,024,158	
36.	Ohio.....	OH	L	10,085,938	43,871,716	27,252,199		81,209,853	
37.	Oklahoma.....	OK	L	1,438,233	5,335,393	2,094,535		8,868,161	
38.	Oregon.....	OR	L	4,686,109	4,659,800	7,463,067		16,808,976	
39.	Pennsylvania.....	PA	L	23,999,321	69,005,254	43,619,203		136,623,778	
40.	Rhode Island.....	RI	L	541,190	2,795,368	762,323		4,098,881	
41.	South Carolina.....	SC	L	3,193,666	29,905,283	9,855,054		42,954,003	
42.	South Dakota.....	SD	L	278,992	1,213,867	2,254,652		3,747,511	
43.	Tennessee.....	TN	L	18,433,788	26,477,524	28,241,982		73,153,294	
44.	Texas.....	TX	L	14,834,751	78,093,866	40,597,383		133,526,000	
45.	Utah.....	UT	L	2,818,818	15,782,346	5,858,672		24,459,836	
46.	Vermont.....	VT	L	1,577,764	8,439,948	3,484,619		13,502,331	
47.	Virginia.....	VA	L	9,338,556	42,153,320	20,147,655		71,639,531	
48.	Washington.....	WA	L	7,593,764	65,584,870	16,945,136		90,123,770	
49.	West Virginia.....	WV	L	969,327	7,821,733	2,312,078		11,103,138	
50.	Wisconsin.....	WI	L	12,568,678	33,432,415	25,227,899		71,228,992	
51.	Wyoming.....	WY	L	778,369	3,349,200	2,778,586		6,906,155	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	L					0	
54.	Puerto Rico.....	PR	L	215,373	3,293,008	192		3,508,573	
55.	US Virgin Islands.....	VI	L	22,459				22,459	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	411		200,062		200,473	
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Subtotal.....	(a) 53	XXX	433,043,389	1,239,253,928	802,709,313	0	2,475,006,630	100,000,000
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		30,391				30,391	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		127,764				127,764	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		433,201,544	1,239,253,928	802,709,313	0	2,475,164,785	100,000,000
96.	Plus reinsurance assumed.....	XXX		176,036	921,113	77,876,096		78,973,245	
97.	Totals (All Business).....	XXX		433,377,580	1,240,175,041	880,585,409	0	2,554,138,030	100,000,000
98.	Less reinsurance ceded.....	XXX		254,846,713	1,202,200	87,989,840		344,038,753	
99.	Totals (All Business) less reinsurance ceded.....	XXX		178,530,867	1,238,972,841	(b) 792,595,569	0	2,210,099,277	100,000,000

DETAILS OF WRITE-INS								
58001.	.....	XXX	.....	.....	.....	.....	.....	.....
58002.	.....	XXX	.....	.....	.....	.....	.....	.....
58003.	.....	XXX	.....	.....	.....	.....	.....	.....
58998.	Summ. of remaining write-ins for line 58 from overflow page.....	XXX	.....	.....	.....	.....	.....	.....
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	.....	.....	.....	.....	.....	.....
9401.	.....	XXX	.....	.....	.....	.....	.....	.....
9402.	.....	XXX	.....	.....	.....	.....	.....	.....
9403.	.....	XXX	.....	.....	.....	.....	.....	.....
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	XXX	.....	.....	.....	.....	.....	.....
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	.....	.....	.....	.....	.....	.....

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

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

Ordinary life and individual accident and health premiums and annuity considerations are allocated to the last residence of each insured as shown by the Company's records. Group life and accident and health premiums are allocated to the state in which the employer's place of business is located.

- (a) Insert the number of "L" responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:
Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.			Direct Business Only				
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama.....	AL	8,267,169	17,082,315	6,439,463		31,788,947
2.	Alaska.....	AK	1,657,497	2,006,948	2,409,675		6,074,120
3.	Arizona.....	AZ	6,452,886	14,845,815	4,889,144		26,187,845
4.	Arkansas.....	AR	2,430,904	12,979,178	3,941,951		19,352,033
5.	California.....	CA	52,855,839	140,509,407	57,549,394		250,914,640
6.	Colorado.....	CO	1,695,623	12,302,263	5,475,830		19,473,716
7.	Connecticut.....	CT	7,989,160	47,595,989	8,741,832		64,326,981
8.	Delaware.....	DE	4,919,935	1,026,923	6,218,460		12,165,318
9.	District of Columbia.....	DC	2,030,313	225,732	6,007,087		8,263,132
10.	Florida.....	FL	28,049,852	90,144,197	47,789,709		165,983,758
11.	Georgia.....	GA	18,032,567	28,184,485	19,297,121		65,514,173
12.	Hawaii.....	HI	1,504,278	15,061,695	2,671,943		19,237,916
13.	Idaho.....	ID	327,667	4,046,783	1,693,928		6,068,378
14.	Illinois.....	IL	28,741,682	33,954,286	23,498,565	100,000,000	186,194,533
15.	Indiana.....	IN	14,729,727	36,250,129	21,647,406		72,627,262
16.	Iowa.....	IA	8,144,778	11,413,299	10,316,052		29,874,129
17.	Kansas.....	KS	6,085,280	8,121,122	5,947,083		20,153,485
18.	Kentucky.....	KY	4,630,463	11,852,650	6,026,477		22,509,590
19.	Louisiana.....	LA	7,355,792	10,010,675	11,589,774		28,956,241
20.	Maine.....	ME	538,588	1,590,195	1,248,918		3,377,701
21.	Maryland.....	MD	18,465,775	16,001,196	19,596,925		54,063,896
22.	Massachusetts.....	MA	19,433,052	40,665,816	36,661,661		96,760,529
23.	Michigan.....	MI	18,721,615	56,491,409	19,375,608		94,588,632
24.	Minnesota.....	MN	5,881,848	15,907,185	19,396,610		41,185,643
25.	Mississippi.....	MS	1,734,368	3,673,068	2,394,503		7,801,939
26.	Missouri.....	MO	8,716,523	18,467,071	9,692,200		36,875,794
27.	Montana.....	MT	1,144,930	130,515	1,011,681		2,287,126
28.	Nebraska.....	NE	4,427,085	1,946,632	3,939,856		10,313,573
29.	Nevada.....	NV	1,110,599	19,546,263	764,908		21,421,770
30.	New Hampshire.....	NH	2,502,652	12,894,813	2,963,111		18,360,576
31.	New Jersey.....	NJ	17,193,693	62,399,162	29,312,431		108,905,286
32.	New Mexico.....	NM	1,340,860	2,225,475	1,708,725		5,275,060
33.	New York.....	NY	117,880	6,424			124,304
34.	North Carolina.....	NC	12,114,093	47,136,508	14,785,759		74,036,360
35.	North Dakota.....	ND	322,909	1,343,394	282,156		1,948,459
36.	Ohio.....	OH	10,085,938	43,871,716	19,510,571		73,468,225
37.	Oklahoma.....	OK	1,438,233	5,335,393	1,588,002		8,361,628
38.	Oregon.....	OR	4,686,109	4,659,800	6,415,061		15,760,970
39.	Pennsylvania.....	PA	23,999,321	69,005,254	35,746,384		128,750,959
40.	Rhode Island.....	RI	541,190	2,795,368	735,149		4,071,707
41.	South Carolina.....	SC	3,193,666	29,905,283	3,598,078		36,697,027
42.	South Dakota.....	SD	278,992	1,213,867	2,114,941		3,607,800
43.	Tennessee.....	TN	18,433,788	26,477,524	24,904,571		69,815,883
44.	Texas.....	TX	14,834,751	78,093,866	19,171,156		112,099,773
45.	Utah.....	UT	2,818,818	15,782,346	3,126,027		21,727,191
46.	Vermont.....	VT	1,577,764	8,439,948	3,237,177		13,254,889
47.	Virginia.....	VA	9,338,556	42,153,320	16,050,827		67,542,703
48.	Washington.....	WA	7,593,764	65,584,870	12,904,569		86,083,203
49.	West Virginia.....	WV	969,327	7,821,733	847,196		9,638,256
50.	Wisconsin.....	WI	12,568,678	33,432,415	16,119,637		62,120,730
51.	Wyoming.....	WY	778,369	3,349,200	521,786		4,649,355
52.	American Samoa.....	AS					0
53.	Guam.....	GU					0
54.	Puerto Rico.....	PR	215,373	3,293,008			3,508,381
55.	US Virgin Islands.....	VI	22,459				22,459
56.	Northern Mariana Islands.....	MP					0
57.	Canada.....	CAN	411				411
58.	Aggregate Other Alien.....	OT					0
59.	Totals.....		433,043,389	1,239,253,928	581,877,078	0	2,354,174,395

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

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
Tokio Marine Holdings, Inc.					Japan		
	Tokio Marine & Nichido Fire Insurance Co., Ltd.	X	100.0%		Japan		AA-1580100
	TM Claims Service, Inc.	(Non Insurer)	100.0%		New York	13-3382776	
	Tokio Marine North America, Inc.	(Non Insurer)	100.0%		Delaware	45-2682016	
	Tokio Marine America Insurance Company	X	100.0%	10945	New York	13-4032666	
	Trans Pacific Insurance Company	X	100.0%	41238	New York	13-3118700	
	TM Specialty Insurance Company	X	100.0%	10738	Arizona	91-1932966	
	Tokio Marine Management, Inc.	(Non Insurer)	100.0%		New York	13-2871816	
	TNUS Insurance Company	X	100.0%	32301	New York	20-0940754	
	TMNA Services, LLC	(Non Insurer)	100.0%		Delaware	45-2682309	
	Philadelphia Consolidated Holding Corp.	(Non-Insurer)	100.0%		Pennsylvania	23-2202671	
	Tokio Marine Specialty Insurance Company	X	100.0%	23850	Delaware	23-2423138	
	Philadelphia Indemnity Insurance Company	X	100.0%	18058	Pennsylvania	23-1738402	
	PCHC Investment Corp.	(Non-Insurer)	100.0%		Delaware	51-0385989	
	Maguire Insurance Agency, Inc.	(Non-Insurer)	100.0%		Pennsylvania	23-1609281	
	Gillingham & Associates, Inc.	(Non-Insurer)	100.0%		Colorado	84-1181504	
	The Allen J. Flood Companies, Inc.	(Non-Insurer)	100.0%		New York	13-1924482	
	Select Communities Risk Purchasing Group, LLC	(Non-Insurer)	100.0%		Delaware		
	First Insurance Company of Hawaii, Ltd.	X	100.0%	41742	Hawaii	99-0218317	
	First Risk Management Services, Inc.	(Non Insurer)	100.0%		Hawaii	13-4267947	
	First Fire and Casualty Insurance of Hawaii, Inc.	X	100.0%	41726	Hawaii	99-0218320	
	First Indemnity Insurance of Hawaii, Inc.	X	100.0%	41734	Hawaii	99-0218318	
	First Security Insurance of Hawaii, Inc.	X	100.0%	10938	Hawaii	99-0335740	
	J.M. Lydgate, Limited	(Non Insurer)	100.0%		Hawaii	99-0046912	
	Delphi Financial Group, Inc.	(Non Insurer)	100.0%		Delaware	13-3427277	
	Reliance Standard Life Insurance Company of Texas	X	100.0%	66575	Texas	74-2281123	
	Reliance Standard Life Insurance Company	X	100.0%	68381	Illinois	36-0883760	
	First Reliance Standard Life Insurance Company	X	100.0%	71005	New York	13-3176850	
	Delphi Project Foundation	(Non Insurer)			Pennsylvania	23-2711230	
	Insurance Dedicated Fund LLC	(Non Insurer)	100.0%		Delaware	36-0883760	
	Flat Rock Holdings LLC	(Non Insurer)	78.9%		Delaware	27-3562945	
	Flat Rock Mortgage Investment Trust	(Non Insurer)	100.0%		Delaware	27-3562945	
	Flat Rock Properties LLC	(Non Insurer)	100.0%		Delaware	27-3562945	
	SIG Holdings, Inc.	(Non Insurer)	100.0%		Delaware	51-0374001	
	Safety National Casualty Corporation	X	100.0%	15105	Missouri	43-0727872	
	Safety First Insurance Company	X	100.0%	11123	Illinois	43-1901552	
	Safety National Re SPC	X	100.0%		Cayman Islands	98-1278445	
	Safety Specialty Insurance Company	X	100.0%	13815	Missouri	27-2237608	
	Insurance Data Services Corporation	(Non Insurer)	100.0%		Missouri	45-3123432	
	Greenbrook LLC	(Non Insurer)	100.0%		Delaware	22-3704234	
	TER I, LLC	(Non Insurer)	82.7%		Delaware	52-2284613	
	Matrix Absence Management, Inc.	(Non Insurer)	100.0%		Delaware	77-0493584	
	Matrix Payroll Services, Inc.	(Non Insurer)	100.0%		California	77-0246850	
	Delphi Capital Management, Inc.	(Non Insurer)	100.0%		Delaware	52-1658222	
	Chestnut Investors IV, Inc.	(Non Insurer)	100.0%		Delaware	23-2513246	
	Tersk Investors LLC	(Non Insurer)	100.0%		Delaware	13-3439651	
	Delphi CRE Funding LLC	(Non Insurer)	100.0%		Delaware	13-3427277	
	Tokio Marine Management (Canada) Ltd.	(Non Insurer)	100.0%		Canada		
	Tokio Millennium Re AG	X	100.0%		Switzerland		AA-1460023
	Tokio Millennium Re AG (U.S. Branch)	X	100.0%	15529	New York	30-0703280	
	TMR Management, Inc.	(Non Insurer)	100.0%		Connecticut	46-4913789	
	Tokio Solution Management Ltd.	(Non Insurer)	100.0%		Bermuda		

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Shima Reinsurance Ltd.	X	100.0%		Bermuda		
	Tokio Marine Seguradora S.A.	X	97.8%		Brazil		
	Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda.	(Non Insurer)	95.0%		Brazil		
	Tokio Marine Compañía de Seguros, S.A. de C.V.	X	100.0%		Mexico		
	Tokio Marine Middle East Limited	(Non Insurer)	100.0%		UAE		
	TM Claims Service Europe Limited	(Non Insurer)	100.0%		UK		
	Tokio Millennium Re (UK) Limited	X	100.0%		UK		AA-1120583
	Tokio Marine Global Limited	(Non Insurer)	100.0%		Ireland		AA-1780032
	Tokio Marine Global Re Asia Ltd.	(Non Insurer)	100.0%		Malaysia		
	The Arab-Eastern Insurance Co. Ltd. E.C.	X	33.3%		Bahrain		
	Tokio Marine Management (Australasia) Pty. Ltd.	(Non Insurer)	100.0%		Australia		
	eSentry Underwriting Pty. Ltd.	(Non-Insurer)	50.0%		Australia		
	Tokio Marine Pacific Insurance Limited	X	100.0%	11216	Guam	66-0571597	
	TM Claims Service Asia Pte. Limited	(Non Insurer)	100.0%		Singapore		
	Asia General Holdings Limited	(Non Insurer)	92.4%		Singapore		
	Tokio Marine Insurance Singapore Ltd.	X	92.4%		Singapore		
	Tokio Marine Life Insurance Singapore Ltd.	X	79.3%		Singapore		
	Tokio Marine Life Insurance Malaysia Bhd.	X	79.3%		Malaysia		
	Tokio Marine Insurance (Thailand) Public Company Limited	X	99.9%		Thailand		AA-5780001
	PT Tokio Marine Life Insurance Indonesia	X	97.8%		Indonesia		
	Tokio Marine Kiln Group Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Kiln Insurance Limited	X	100.0%		UK		AA-1121445
	Tokio Marine Europe Limited	(Non Insurer)	100.0%		UK		
	Kiln Underwriting (807) Limited	X	100.0%		UK		
	Kiln Underwriting (807) No 2 Limited	X	100.0%		UK		
	Kiln Underwriting (No. 308) Limited	X	100.0%		UK		
	Kiln Underwriting (510) Limited	X	100.0%		UK		
	NAS Insurance Services, LLC	(Non Insurer)	49.0%		California		
	R J Kiln & Co (No 2) Limited	(Non Insurer)	100.0%		UK		
	WNC Holding Company, LP	(Non Insurer)	49.0%		Delaware		
	WNC Insurance Holding Corp.	(Non Insurer)	49.0%		Delaware		
	WNC Insurance Services, Inc.	(Non Insurer)	49.0%		California		
	Precise Adjustments, Inc.	(Non Insurer)	49.0%		Texas		
	Insurance Management Services, Inc.	(Non Insurer)	49.0%		Texas		
	AMPAC Insurance Marketing, Inc.	(Non Insurer)	49.0%		California		
	Wilshire National Corporation	(Non Insurer)	49.0%		California		
	Highland Insurance Solutions LLC	(Non Insurer)	49.0%		California		
	Kiln Underwriting Limited	X	100.0%		UK		
	Tokio Marine Kiln Syndicates Limited	(Non Insurer)	100.0%		UK		
	TMK Syndicate 510	X			UK		AA-1126510
	TMK Syndicate 308	X			UK		
	TMK Syndicate 1880	X			UK		AA-1120096
	TMK Syndicate 557	X			UK		AA-1126557
	Tokio Marine Kiln Hong Kong Limited	(Non Insurer)	100.0%		Hong Kong		
	R J Kiln & Co (No 1) Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Kiln Regional Underwriting Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Kiln Singapore Pte. Limited	(Non Insurer)	100.0%		Singapore		
	IBEX Insurance Services Limited	(Non Insurer)	30.0%		Gibraltar		
	Tokio Marine Kiln Europe S.A.	(Non Insurer)	100.0%		Belgium		
	Tokio Marine Kiln Insurance Services Limited	(Non Insurer)	100.0%		UK		
	Kiln Pension Guarantee Limited	(Non Insurer)	100.0%		UK		
	R J Kiln & Co (No 4) Limited	(Non Insurer)	100.0%		UK		
	R J Kiln & Co (No 3) Limited	(Non Insurer)	100.0%		UK		

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Tokio Marine Underwriting Limited	X	100.0%		UK		
	Tokio Marine Risk Management Rus, LLC	(Non-Insurer)	100.0%		Russia		
	The Tokio Marine & Nichido Fire Insurance Company (China) Limited	X	100.0%		China		
	Zhongsheng International Insurance Brokers Co., Ltd.	(Non-Insurer)	7.3%		China		
	Tokio Marine Egypt General Takaful Company	X	100.0%		Egypt		
	Tokio Marine Egypt Family Takaful Company	X	100.0%		Egypt		
	Alinma Tokio Marine Company	X	28.8%		Saudi Arabia		
	Edelweiss Tokio Life Insurance Company Limited	X	49.0%		India		
	Allianz Hayat ve Emeklilik A.S.	X	11.0%		Turkey		
	HCC Insurance Holdings, Inc.	(Non-Insurer)	100.0%		Delaware	76-0336636	
	Illium, Inc.	(Non-Insurer)	100.0%		Delaware	20-3853222	
	Houston Casualty Company	X	100.0%	42374	Texas	74-2195939	
	U.S. Specialty Insurance Company	X	100.0%	29599	Texas	52-1504975	
	HCC Employer Services, Inc.	(Non-Insurer)	100.0%		Illinois	36-3224038	
	HCC Administrators, Inc.	(Non-Insurer)	100.0%		Illinois	36-3481109	
	HCC Life Insurance Company	X	100.0%	92711	Indiana	35-1817054	
	HCC Risk Solutions Company	X	100.0%	16114	Nevada	46-0985967	
	US Holdings, Inc.	(Non-Insurer)	100.0%		Delaware	23-2445410	
	HCC Benefits Corporation	(Non-Insurer)	100.0%		Delaware	76-0572393	
	HCC Intermediate Holdings, Inc.	(Non-Insurer)	100.0%		Delaware	76-0585063	
	HCC Risk Management Corporation	(Non-Insurer)	100.0%		Texas	75-1171384	
	HCC Underwriting Agency Ltd.	(Non-Insurer)	100.0%		UK	30-0454192	
	Lloyds Syndicate 4141 TMHCC	X			UK		AA-1120086
	Legacy 777, LP	(Non-Insurer)	25.0%		Texas	48-1307787	
	Nameco (No. 808) Limited	X	100.0%		UK	98-1009459	
	HCC Service Company, Inc.	(Non-Insurer)	100.0%		Delaware	76-0551723	
	HCC Service Delaware, LLC	(Non-Insurer)	100.0%		Delaware	76-0623081	
	LDG Reinsurance Corporation	(Non-Insurer)	100.0%		Massachusetts	04-2810404	
	HCC Casualty Insurance Services, Inc.	(Non-Insurer)	100.0%		California	68-0101584	
	On Call International, LLC	(Non-Insurer)	100.0%		Delaware	04-3373226	
	On Call International Services, LLC	(Non-Insurer)	100.0%		Delaware	46-0738616	
	Bail USA, Inc.	(Non-Insurer)	100.0%		Pennsylvania	25-1430258	
	HCC Reinsurance Company Limited	X	100.0%		Bermuda	76-0479419	
	HCC Re Agency Ltd.	(Non-Insurer)	100.0%		Bermuda	98-0388625	
	Avemco Corporation	(Non-Insurer)	100.0%		Delaware	52-0733935	
	Avemco Insurance Company	X	100.0%	10367	Maryland	52-0795746	
	HCC Specialty Insurance Company	X	100.0%	11243	Oklahoma	76-0699782	
	Avemco Insurance Agency, Inc.	(Non-Insurer)	100.0%		Maryland	52-1008186	
	HCC Indemnity Guaranty Agency, Inc.	(Non-Insurer)	100.0%		New York	11-2514767	
	HCC Insurance Holdings (International) Limited	(Non-Insurer)	100.0%		UK	98-0218594	
	Pepys Holdings Limited	(Non-Insurer)	100.0%		UK	98-0234131	
	Rattner Mackenzie Limited	(Non-Insurer)	100.0%		Jordan	98-0335106	
	Radius Underwriting Limited	(Non-Insurer)	55.0%		UK	98-1358505	
	HCC International Insurance Company PLC	X	100.0%		UK	98-0413966	
	HCCI Credit Services Limited	(Non-Insurer)	100.0%		UK	98-0464134	
	HCC Diversificacion Y Soluciones S.L.	(Non-Insurer)	100.0%		Spain	98-1071873	
	HCC Acquisition Sub, Inc.	(Non-Insurer)	100.0%		New York	76-0695980	
	Professional Indemnity Agency, Inc.	(Non-Insurer)	100.0%		New Jersey	13-2918810	
	TMD PIA, LLC	(Non-Insurer)	100.0%		New York	13-4008249	
	HCC Specialty Underwriters, Inc.	(Non-Insurer)	100.0%		Massachusetts	04-2748570	
	Specialty Reinsurance Intermediaries, Inc.	(Non-Insurer)	100.0%		Massachusetts	04-3146861	
	HCC Specialty Ltd.	(Non-Insurer)	100.0%		UK	98-0372607	
	HCC Specialty Underwriters Ltd.	(Non-Insurer)	100.0%		Canada	98-1161736	

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

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	MAG Acquisition Sub, Inc.	(Non-Insurer)	100.0%		Delaware	04-3716615	
	HCC Global Financial Products, LLC	(Non-Insurer)	100.0%		Delaware	06-1504568	
	HCC Global Financial Products, SL	(Non-Insurer)	100.0%		Spain	98-0388621	
	HCC Surety Group, Inc.	(Non-Insurer)	100.0%		Delaware	20-0167676	
	Surety Associates Holding Co., Inc.	(Non-Insurer)	100.0%		New Mexico	93-1030249	
	American Contractors Indemnity Company	X	100.0%	10216	California	95-4290651	
	Occidental Services, Inc.	(Non-Insurer)	100.0%		Delaware	20-2465160	
	USSC Holdings, Inc.	(Non-Insurer)	100.0%		Maryland	43-1997476	
	United States Surety Company	X	100.0%	10656	Maryland	52-1976385	
	HCC Credit Group, Inc.	(Non-Insurer)	100.0%		New York	20-3021762	
	G.B. Kenrick & Associates, Inc.	(Non-Insurer)	100.0%		Michigan	38-2554454	
	HCC Public Risk Claim Service, Inc.	(Non-Insurer)	100.0%		Michigan	38-3002556	
	LifeTrac, Inc.	(Non-Insurer)	100.0%		Delaware	20-8684614	
	HCC Medical Insurance Services, LLC	(Non-Insurer)	100.0%		Wisconsin	20-3384567	
	Brooklyn Ventures, Inc.	(Non-Insurer)	100.0%		Delaware	47-1246008	
	Brooklyn Ventures, LLC	(Non-Insurer)	100.0%		Missouri	26-4114320	
	Producers Ag Insurance Group, Inc.	(Non-Insurer)	100.0%		Delaware	20-4103791	
	International Ag Insurance Solutions, LLC	(Non-Insurer)	100.0%		Delaware	36-4714925	
	Pro Ag Management, Inc.	(Non-Insurer)	100.0%		Illinois	37-1108576	
	Producers Agriculture Insurance Company	X	100.0%	34312	Texas	81-0368291	
	Crop Hail Management, Inc.	(Non-Insurer)	100.0%		Texas	75-1493732	
	Producers Lloyds Insurance Company	X		33170	Texas	75-1494452	
	Weather Analytics, LLC	(Non-Insurer)	25.3%		Delaware	35-2450327	
Tokio Marine Asia Pte. Ltd.		(Non-Insurer)	100.0%		Singapore		
	The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	X	100.0%		Hong Kong		AA-5321001
	Tokio Marine Nawa Insurance Co., Ltd.	X	48.9%		Taiwan		
	Bao Viet Tokio Marine Insurance Company Limited	X	51.0%		Vietnam		
	Tokio Marine South East Servicing Company Limited	(Non-Insurer)	56.6%		Thailand		
	Tokio Marine Insurance Broker Co., Ltd.	(Non-Insurer)	56.6%		Thailand		
	Tokio Management Services (Thailand) Co., Ltd.	(Non-Insurer)	49.0%		Thailand		
	TMF Holding (Thailand) Limited	(Non-Insurer)	74.0%		Thailand		
	PIM Holding (Thailand) Co., Ltd.	(Non-Insurer)	37.7%		Thailand		
	Pannasub Co., Ltd.	(Non-Insurer)	74.0%		Thailand		
	Tokio Marine Life Insurance (Thailand) Public Company Limited	X	86.7%		Thailand		
	Tokio Marine Insurans (Malaysia) Berhad	X	100.0%		Malaysia		
	PT Asuransi Tokio Marine Indonesia	X	60.0%		Indonesia		
	IFFCO-TOKIO General Insurance Company Limited	X	49.0%		India		
	IFFCO-TOKIO Insurance Services Limited	(Non-Insurer)	26.0%		India		
	Malayan Insurance Company, Inc.	X	20.0%		Philippines		
The Shinko Building, Ltd.		(Non-Insurer)	54.0%		Japan		
Tokio Marine & Nichido Adjusting Services Co., Ltd.		(Non Insurer)	100.0%		Japan		
The Tokio Marine Claims Service Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine Nichido Systems Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine & Nichido ANSHIN 110 Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine & Nichido Human Resources Academy Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine Capital Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine & Nichido Office Work Outsourcing Co., Ltd.		(Non Insurer)	100.0%		Japan		
MMC Insurance Services Co., Ltd.		(Non Insurer)	95.0%		Japan		
Kudan Insurance Services Co., Ltd.		(Non Insurer)	95.0%		Japan		
MHI Insurance Services, Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine & Nichido Better Life Services		(Non Insurer)	100.0%		Japan		
Tokai Nichido Partners Management Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokai Nichido Partners TOKIO, Ltd.		(Non Insurer)	100.0%		Japan		

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

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Tokai Nichido Partners Chugokushikoku, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Kansai, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Hokkaido, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Tokaihokuriku, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Kyusyu, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Tohoku, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Maruichi, Ltd.	(Non Insurer)	70.0%		Japan		
	Tokai Nichido Partners EAST, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Magokoro Partners, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Finance Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Communications Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Nichido Auto-support Center Co., Ltd.	(Non Insurer)	100.0%		Japan		
	The Tokio Marine Research Institute	(Non Insurer)	100.0%		Japan		
	Tokio Marine International Assistance Co., Ltd.	(Non Insurer)	100.0%		Japan		
	The Mitsubishi Asset Brains Co., Ltd.	(Non Insurer)	25.0%		Japan		
	MST Insurance Service Co., Ltd.	(Non Insurer)	16.1%		Japan		
	Kaijyosyoji, Inc.	(Non Insurer)	28.4%		Japan		
	Tokio Marine Mezzanine Co., Ltd.	(Non Insurer)	100.0%		Japan		
	TMAP-SPV	(Non Insurer)	100.0%		Cayman Islands		
	Tokio Marine Technologies LLC	(Non Insurer)	100.0%		Delaware		
	Tokio Marine Asset Management Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Asset Management (London) Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Asset Management International Pte. Ltd.	(Non Insurer)	100.0%		Singapore		
	Tokio Marine Asset Management (USA) Ltd.	(Non Insurer)	100.0%		NY		
	Tokio Marine Rogge Asset Management Ltd.	(Non Insurer)	50.0%		UK		
	Governance for Owners Japan Co., Ltd.	(Non Insurer)	40.0%		Japan		
	Nisshin Fire & Marine Insurance Co., Ltd.	X	100.0%		Japan		AA-1580070
	Nisshin Information System Development Co., Ltd.	(Non-Insurer)	100.0%		Japan		
	Universal Risk Solution Company, Limited	(Non-Insurer)	100.0%		Japan		
	Nisshin Fire Insurance Service Co., Ltd.	(Non-Insurer)	100.0%		Japan		
	Nisshin Fire Total Service Company, Limited	(Non-Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Life Insurance Co., Ltd.	X	100.0%		Japan		AA-1580017
	TOKIO MARINE ANSHIN AGENCY Corporation	(Non-Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Anshin Consulting Co., Ltd.	(Non Insurer)	100.0%		Japan		
	T&N Insurance Services Co., Ltd.	(Non-Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Career Service Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Facilities, Inc.	(Non Insurer)	77.5%		Japan		
	Tokio Marine & Nichido Facility Service, Inc.	(Non Insurer)	77.5%		Japan		
	Tokio Marine & Nichido Lec Service, Inc.	(Non Insurer)	77.5%		Japan		
	Tokio Marine & Nichido Medical Service Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Risk Consulting Co., Ltd.	(Non Insurer)	97.7%		Japan		
	Tokio Marine Bluebell Re Limited	X	100.0%		UK		
	Tokio Marine Millea SAST Insurance Co., Ltd.	X	100.0%		Japan		
	Tokio Marine West SAST Insurance Co., Ltd.	X	100.0%		Japan		
	E. design Insurance Co., Ltd.	X	92.4%		Japan		
	Tokio Marine Business Support Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Assistance Co., Ltd.	(Non Insurer)	80.1%		Japan		

(*)Tokio Marine Group's total proportional share

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
52					1169486	Tokyo Stock Exchange	Tokio Marine Holdings, Inc.	JPN.....	UIP.....					..N.....	
			AA-1580100..				Tokio Marine & Nichido Fire Insurance Co., Ltd.	JPN.....	UIP.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			13-3382776..				TM Claims Service, Inc.....	NY.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			45-2682016..				Tokio Marine North America, Inc.....	DE.....	UIP.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			45-2682309..				TMNA Services, LLC.....	DE.....	NIA.....	Tokio Marine North America, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
	3098	Tokio Marine Holdings, Inc. GRP	10945...	13-4032666..			Tokio Marine America Insurance Company.....	NY.....	IA.....	Tokio Marine North America, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
	3098	Tokio Marine Holdings, Inc. GRP	32301...	20-0940754..			TNUS Insurance Company.....	NY.....	IA.....	Tokio Marine America Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
	3098	Tokio Marine Holdings, Inc. GRP	41238...	13-3118700..			Trans Pacific Insurance Company.....	NY.....	IA.....	Tokio Marine America Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
	3098	Tokio Marine Holdings, Inc. GRP	10738...	91-1932966..			TM Specialty Insurance Company.....	AZ.....	IA.....	Tokio Marine America Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
				13-2871816..			Tokio Marine Management, Inc.....	NY.....	NIA.....	Tokio Marine America Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
	3098	Tokio Marine Holdings, Inc. GRP	41742...	99-0218317..			First Insurance Company of Hawaii, Ltd.....	HI.....	IA.....	Tokio Marine North America, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
				13-4267947..			First Risk Management Services, Inc.....	HI.....	NIA.....	First Insurance Company of Hawaii, Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
	3098	Tokio Marine Holdings, Inc. GRP	41726...	99-0218320..			First Fire and Casualty Insurance of Hawaii, Inc.	HI.....	IA.....	First Insurance Company of Hawaii, Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
	3098	Tokio Marine Holdings, Inc. GRP	41734...	99-0218318..			First Indemnity Insurance of Hawaii, Inc.....	HI.....	IA.....	First Insurance Company of Hawaii, Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
	3098	Tokio Marine Holdings, Inc. GRP	10938...	99-0335740..			First Security Insurance of Hawaii, Inc.....	HI.....	IA.....	First Insurance Company of Hawaii, Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
				99-0046912..			J.M. Lydgate, Limited.....	HI.....	NIA.....	First Insurance Company of Hawaii, Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
				13-3427277..			Delphi Financial Group, Inc.....	DE.....	UIP.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
	3098	Tokio Marine Holdings, Inc. GRP	66575...	74-2281123..			Reliance Standard Life Insurance Company of Texas	TX.....	UDP.....	Delphi Financial Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
	3098	Tokio Marine Holdings, Inc. GRP	68381...	36-0883760..			Reliance Standard Life Insurance Company.....	IL.....	RE.....	Reliance Standard Life Insurance Company of Texas	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
	3098	Tokio Marine Holdings, Inc. GRP	71005...	13-3176850..			First Reliance Standard Life Insurance Company	NY.....	DS.....	Reliance Standard Life Insurance Company...	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
				23-2711230..			Delphi Project Foundation.....	PA.....	NIA.....	Reliance Standard Life Insurance Company...	Other.....		Tokio Marine Holdings, Inc.	..N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			52-2284613..				TER I, LLC.....	DE.....	NIA.....	Reliance Standard Life Insurance Company	Ownership.....	0.235	Tokio Marine Holdings, Inc.	..N.....	
			52-2284613..				TER I, LLC.....	DE.....	NIA.....	Safety National Casualty Corporation.....	Ownership.....	0.251	Tokio Marine Holdings, Inc.	..N.....	
			52-2284613..				TER I, LLC.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	0.035	Tokio Marine Holdings, Inc.	..N.....	
			52-2284613..				TER I, LLC.....	DE.....	NIA.....	Philadelphia Indemnity Insurance Company....	Ownership.....	0.306	Tokio Marine Holdings, Inc.	..N.....	
			36-0883760..				Insurance Dedicated Fund LLC.....	DE.....	NIA.....	Reliance Standard Life Insurance Company....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			27-3562945..				Flat Rock Holdings LLC.....	DE.....	NIA.....	Reliance Standard Life Insurance Company....	Ownership.....	0.789	Tokio Marine Holdings, Inc.	..N.....	
			27-3562945..				Flat Rock Mortgage Investment Trust.....	DE.....	NIA.....	Flat Rock Holdings LLC.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			27-3562945..				Flat Rock Properties LLC.....	DE.....	NIA.....	Flat Rock Mortgage Investment Trust.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			51-0374001..				SIG Holdings, Inc.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
3098	Tokio Marine Holdings, Inc. GRP	15105...	43-0727872..				Safety National Casualty Corporation.....	MO.....	IA.....	SIG Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..Y.....	
3098	Tokio Marine Holdings, Inc. GRP	11123...	43-1901552..				Safety First Insurance Company.....	IL.....	IA.....	Safety National Casualty Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-1278445..				Safety National Re SPC.....	CYM.....	IA.....	Safety National Casualty Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
3098	Tokio Marine Holdings, Inc. GRP	13815...	27-2237608..				Safety Specialty Insurance Company.....	MO.....	IA.....	Safety National Casualty Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			22-3704234..				Greenbrook LLC.....	DE.....	NIA.....	Safety National Casualty Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			45-3123432..				Insurance Data Services Corporation.....	MO.....	NIA.....	Safety National Casualty Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			77-0493584..				Matrix Absence Management, Inc.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			77-0246850..				Matrix Payroll Services, Inc.....	CA.....	NIA.....	Matrix Absence Management, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			52-1658222..				Delphi Capital Management, Inc.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			23-2513246..				Chestnut Investors IV, Inc.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			13-3439651..				Tersk Investors LLC.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	0.522	Tokio Marine Holdings, Inc.	..N.....	
			13-3439651..				Tersk Investors LLC.....	DE.....	NIA.....	Safety National Casualty Corporation.....	Ownership.....	0.252	Tokio Marine Holdings, Inc.	..N.....	
			13-3439651..				Tersk Investors LLC.....	DE.....	NIA.....	Reliance Standard Life Insurance Company....	Ownership.....	0.226	Tokio Marine Holdings, Inc.	..N.....	
			13-3427277..				Delphi CRE Funding LLC.....	DE.....	NIA.....	Delphi Financial Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Management (Canada) Ltd.....	CAN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			AA-1460023				Tokio Millennium Re AG.....	CHE.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
3098	Tokio Marine Holdings, Inc. GRP	15529...	30-0703280..				Tokio Millennium Re AG (U.S. Branch).....	NY.....	IA.....	Tokio Millennium Re AG.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			46-4913789 .				TMR Management, Inc.....	CT.....	NIA.....	Tokio Millennium Re AG.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Solution Management Ltd.....	BMU.....	NIA.....	Tokio Millennium Re AG.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Shima Reinsurance Ltd.....	BMU.....	IA.....	Tokio Millennium Re AG.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Seguradora S.A.....	BRA.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.978	Tokio Marine Holdings, Inc.	..N.....	

52.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3098	Tokio Marine Holdings, Inc. GRP	11216...	66-0571597..				Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda.	BRA.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.950	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Compañía de Seguros, S.A. de C.V.	MEX.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Middle East Limited.....	ARE.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							TM Claims Service Europe Limited.....	GBR.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Millennium Re (UK) Limited.....	GBR.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Technologies LLC.....	DE.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Global Limited.....	IRL.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Global Re Asia Ltd.....	MYS.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							The Arab-Eastern Insurance Co. Ltd. E.C.....	BHR.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.333	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Management (Australasia) Pty. Ltd.	AUS.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			eSentry Underwriting Pty. Ltd.....				AUS.....	NIA.....	Tokio Marine Management (Australasia) Pty. Ltd.	Ownership.....	0.500	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Pacific Insurance Limited.....				GU.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			TM Claims Service Asia Pte. Limited.....				SGP.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Asia General Holdings Limited.....				SGP.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.924	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Insurance Singapore Ltd.....				SGP.....	IA.....	Asia General Holdings Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Life Insurance Singapore Ltd.....				SGP.....	IA.....	Asia General Holdings Limited.....	Ownership.....	0.857	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Life Insurance Malaysia Bhd.....				MYS.....	IA.....	Tokio Marine Life Insurance Singapore Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Kiln Group Limited.....				GBR.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Kiln Insurance Limited.....				GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Tokio Marine Europe Limited.....				GBR.....	NIA.....	Tokio Marine Kiln Insurance Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Kiln Underwriting (807) Limited.....				GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		
			Kiln Underwriting (807) No 2 Limited.....				GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Kiln Underwriting (No. 308) Limited.....	GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Kiln Underwriting (510) Limited.....	GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							NAS Insurance Services, LLC.....	CA.....	NIA.....	Kiln Underwriting (510) Limited.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							R J Kiln & Co (No 2) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							WNC Holding Company, LP.....	DE.....	NIA.....	R J Kiln & Co (No 2) Limited.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							WNC Insurance Holding Corp.....	DE.....	NIA.....	WNC Holding Company, LP	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							WNC Insurance Services, Inc.....	CA.....	NIA.....	WNC Insurance Holding Corp.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							Precise Adjustments, Inc.....	TX.....	NIA.....	WNC Insurance Services, Inc.	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							Insurance Management Services, Inc.....	TX.....	NIA.....	WNC Insurance Services, Inc.	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							AMPAC Insurance Marketing, Inc.....	CA.....	NIA.....	WNC Insurance Services, Inc.	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							Wilshire National Corporation.....	CA.....	NIA.....	WNC Insurance Services, Inc.	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							Highland Insurance Solutions LLC.....	CA.....	NIA.....	WNC Insurance Services, Inc.	Ownership.....	0.490	Tokio Marine Holdings, Inc.	..N.....	
							Kiln Underwriting Limited.....	GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Syndicates Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			AA-1126510.				TMK Syndicate 510.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....		Tokio Marine Holdings, Inc.	..N.....	
							TMK Syndicate 308.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....		Tokio Marine Holdings, Inc.	..N.....	
			AA-1120096.				TMK Syndicate 1880.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....		Tokio Marine Holdings, Inc.	..N.....	
			AA-1126557.				TMK Syndicate 557.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....		Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Hong Kong Limited.....	HKG.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							R J Kiln & Co (No 1) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Regional Underwriting Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Singapore Pte. Limited.....	SGP.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							IBEX Insurance Services Limited.....	GIB.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	0.300	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Europe S.A.....	BEL.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	0.999	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Europe S.A.....	BEL.....	NIA.....	Tokio Marine Kiln Insurance Services Limited.....	Ownership.....	0.001	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Kiln Insurance Services Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Kiln Pension Guarantee Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							R J Kiln & Co (No 4) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							R J Kiln & Co (No 3) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Underwriting Limited.....	GBR.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							Tokio Marine Risk Management Rus, LLC.....	RUS.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
							The Tokio Marine & Nichido Fire Insurance Company (China) Limited.....	CHN.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3098	Tokio Marine Holdings, Inc. GRP	23850...	23-2202671...				Philadelphia Consolidated Holding Corp.....	PA.....	NIA.....	Tokio Marine North America, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
	Tokio Marine Holdings, Inc. GRP		23-2423138...				Tokio Marine Specialty Insurance Company.....	DE.....	IA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
	Tokio Marine Holdings, Inc. GRP	18058...	23-1738402...				Philadelphia Indemnity Insurance Company.....	PA.....	IA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			51-0385989...				PCHC Investment Corp.....	DE.....	NIA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			23-1609281...				Maguire Insurance Agency, Inc.....	PA.....	NIA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			84-1181504...				Gillingham & Associates, Inc.....	CO.....	NIA.....	Maguire Insurance Agency, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			13-1924482...				The Allen J. Flood Companies, Inc.....	NY.....	NIA.....	Maguire Insurance Agency, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Select Communities Risk Purchasing Group, LLC	DE.....	NIA.....	Maguire Insurance Agency, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Zhongsheng International Insurance Brokers Co., Ltd.	CHN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Other.....		Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Egypt General Takaful Company.	EGY.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Egypt General Takaful Company.	EGY.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....		Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Egypt General Takaful Company.	EGY.....	IA.....	Tokio Marine Middle East Limited.....	Ownership.....		Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Egypt Family Takaful Company....	EGY.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Egypt Family Takaful Company....	EGY.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....		Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Egypt Family Takaful Company....	EGY.....	IA.....	Tokio Marine Middle East Limited.....	Ownership.....		Tokio Marine Holdings, Inc.	N.....	
							Alinma Tokio Marine Company.....	SAU.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.288	Tokio Marine Holdings, Inc.	N.....	
							Edelweiss Tokio Life Insurance Company Limited	IND.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.490	Tokio Marine Holdings, Inc.	N.....	
							Allianz Hayat ve Emeklilik A.S.....	TUR.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Other.....		Tokio Marine Holdings, Inc.	N.....	
			76-0336636...				HCC Insurance Holdings, Inc.....	DE.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-3853222...				Illium, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
3098	Tokio Marine Holdings, Inc. GRP	42374...	74-2195939...				Houston Casualty Company.....	TX.....	IA.....	Illium, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
3098	Tokio Marine Holdings, Inc. GRP	29599...	52-1504975...				U.S. Specialty Insurance Company.....	TX.....	IA.....	Houston Casualty Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			36-3224038...				HCC Employer Services, Inc.....	IL.....	NIA.....	U.S. Specialty Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			36-3481109...				HCC Administrators, Inc.	IL.....	NIA.....	HCC Employer Services, Inc. (IL).....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
3098	Tokio Marine Holdings, Inc. GRP	92711...	35-1817054...				HCC Life Insurance Company.....	IN.....	IA.....	Houston Casualty Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities Exchange if Publicly Traded (U.S. or International)					Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)				
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK		Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)		If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3098	Tokio Marine Holdings, Inc. GRP	16114...	46-0985967..				HCC Risk Solutions Company.....	NV.....	IA.....	HCC Life Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			23-2445410..				US Holdings, Inc.	DE.....	NIA.....	HCC Life Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			76-0572393..				HCC Benefits Corporation.....	DE.....	NIA.....	HCC Life Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			76-0585063..				HCC Intermediate Holdings, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			75-1171384..				HCC Risk Management Corporation.....	TX.....	NIA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			30-0454192..				HCC Underwriting Agency Ltd.....	GBR.....	NIA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			AA-1120086.				Lloyds Syndicate 4141 TMHCC.....	GBR.....	IA.....	HCC Underwriting Agency Ltd.....	Management.....		Tokio Marine Holdings, Inc.	..N.....	
			48-1307787..				Legacy 777, LP.....	TX.....	NIA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	0.250	Tokio Marine Holdings, Inc.	..N.....	
			98-1009459..				Nameco (No. 808) Limited.....	GBR.....	IA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			76-0551723..				HCC Service Company, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			76-0623081..				HCC Service Delaware, LLC.....	DE.....	NIA.....	HCC Service Company, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			04-2810404..				LDG Reinsurance Corporation.....	MA.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			68-0101584..				HCC Casualty Insurance Services, Inc.	CA.....	NIA.....	LDG Reinsurance Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			04-3373226..				On Call International, LLC.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			46-0738616..				On Call International Services, LLC.....	DE.....	NIA.....	On Call International LLC.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			25-1430258..				Bail USA, Inc.....	PA.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			76-0479419..				HCC Reinsurance Company Limited.....	BMU.....	IA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-0388625..				HCC Re Agency Ltd.	BMU.....	NIA.....	HCC Reinsurance Company Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			52-0733935..				Avemco Corporation.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			3098	Tokio Marine Holdings, Inc. GRP	10367...	52-0795746..				Avemco Insurance Company.....	MD.....	IA.....	Avemco Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc. ....	..N.....
3098	Tokio Marine Holdings, Inc. GRP	11243...	76-0699782..				HCC Specialty Insurance Company.....	OK.....	IA.....	Avemco Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			52-1008186..				Avemco Insurance Agency, Inc.	MD.....	NIA.....	Avemco Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			11-2514767..				HCC Indemnity Guaranty Agency, Inc.....	NY.....	NIA.....	Avemco Corporation.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-0218594..				HCC Insurance Holdings (International) Limited	GBR.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
										HCC Insurance Holdings (International) Limited	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-0234131..				Pepys Holdings Limited.....	GBR.....	NIA.....	Pepys Holdings Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-0335106..				Rattner Mackenzie Limited.....	JOR.....	NIA.....	Pepys Holdings Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-1358505..				Radius Underwriting Limited.....	GBR.....	NIA.....	Pepys Holdings Limited.....	Ownership.....	0.550	Tokio Marine Holdings, Inc.	..N.....	
			98-0413966..				HCC International Insurance Company PLC.....	GBR.....	IA.....	Pepys Holdings Limited.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-0464134..				HCCI Credit Services Limited.....	GBR.....	NIA.....	HCC International Insurance Company PLC....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			98-1071873..				HCC Diversificacion Y Soluciones S.L.....	ESP.....	NIA.....	HCC International Insurance Company PLC....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	
			76-0695980..				HCC Acquisition Sub, Inc.	NY.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	..N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3098	Tokio Marine Holdings, Inc. GRP	10216...	13-2918810...				Professional Indemnity Agency, Inc.	NJ.....	NIA.....	HCC Acquisition Sub, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			13-4008249...				TMD PIA, LLC.....	NY.....	NIA.....	HCC Acquisition Sub, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			04-2748570...				HCC Specialty Underwriters, Inc.	MA.....	NIA.....	HCC Acquisition Sub, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			04-3146861...				Specialty Reinsurance Intermediaries, Inc.	MA.....	NIA.....	HCC Specialty Underwriters, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			98-0372607...				HCC Specialty Ltd.....	GBR.....	NIA.....	HCC Specialty Underwriters, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			98-1161736...				HCC Specialty Underwriters Ltd.....	CAN.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			04-3716615...				MAG Acquisition Sub, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			06-1504568...				HCC Global Financial Products, LLC.....	DE.....	NIA.....	MAG Acquisition Sub, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			98-0388621...				HCC Global Financial Products, SL.....	ESP.....	NIA.....	HCC Global Financial Products, LLC.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-0167676...				HCC Surety Group, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			93-1030249...				Surety Associates Holding Co., Inc.	NM.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
	Tokio Marine Holdings, Inc. GRP	10656...	95-4290651...				American Contractors Indemnity Company.....	CA.....	IA.....	Surety Associates Holding Co., Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-2465160...				Occidental Services, Inc.	DE.....	NIA.....	Surety Associates Holding Co., Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			43-1997476...				USSC Holdings, Inc.	MD.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			52-1976385...				United States Surety Company.....	MD.....	IA.....	USSC Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-3021762...				HCC Credit Group, Inc.....	NY.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			38-2554454...				G.B. Kenrick & Associates, Inc.....	MI.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			38-3002556...				HCC Public Risk Claim Service, Inc.....	MI.....	NIA.....	G.B. Kenrick & Associates, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-8684614...				LifeTrac, Inc.	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-3384567...				HCC Medical Insurance Services, LLC.....	WI.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			47-1246008...				Brooklyn Ventures, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			26-4114320...				Brooklyn Ventures, LLC.....	MO.....	NIA.....	Brooklyn Ventures, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			20-4103791...				Producers Ag Insurance Group, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			36-4714925...				International Ag Insurance Solutions, LLC.....	DE.....	NIA.....	Producers Ag Insurance Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			37-1108576...				Pro Ag Management, Inc.....	IL.....	NIA.....	Producers Ag Insurance Group, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
	Tokio Marine Holdings, Inc. GRP	34312...	81-0368291...				Producers Agriculture Insurance Company.....	TX.....	IA.....	Pro Ag Management, Inc.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			75-1493732...				Crop Hail Management, Inc.....	TX.....	NIA.....	Producers Agriculture Insurance Company.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
	Tokio Marine Holdings, Inc. GRP	33170...	75-1494452...				Producers Lloyds Insurance Company.....	TX.....	IA.....	Producers Agriculture Insurance Company.....	Management.....		Tokio Marine Holdings, Inc.	N.....	
			35-2450327...				Weather Analytics, LLC.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	0.253	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Asia Pte. Ltd.....	SGP.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			AA-5321001.				The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	HKG.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Tokio Marine Newa Insurance Co., Ltd.....	TWN.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.489	Tokio Marine Holdings, Inc.	N.....	
							Bao Viet Tokio Marine Insurance Company Limited	VNM.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.510	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine South East Servicing Company Limited	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.451	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine South East Servicing Company Limited	THA.....	NIA.....	TMF Holding (Thailand) Limited.....	Ownership.....	0.155	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Insurance Broker Co., Ltd.....	THA.....	NIA.....	Tokio Marine South East Servicing Company Limited	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Insurance Broker Co., Ltd.....	THA.....	NIA.....	Tokio Management Services (Thailand) Co., Ltd.	Ownership.....	.....	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Insurance Broker Co., Ltd.....	THA.....	NIA.....	TMF Holding (Thailand) Limited.....	Ownership.....	.....	Tokio Marine Holdings, Inc.	N.....	
							Tokio Management Services (Thailand) Co., Ltd.	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	N.....	
							TMF Holding (Thailand) Limited.....	THA.....	NIA.....	Tokio Management Service (Thailand) Co., Ltd.	Ownership.....	0.510	Tokio Marine Holdings, Inc.	N.....	
							TMF Holding (Thailand) Limited.....	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	N.....	
							PIM Holding (Thailand) Co., Ltd.....	THA.....	NIA.....	TMF Holding (Thailand) Limited.....	Ownership.....	0.510	Tokio Marine Holdings, Inc.	N.....	
			AA-5780001.				Tokio Marine Insurance (Thailand) Public Company Limited	THA.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.998	Tokio Marine Holdings, Inc.	N.....	
			AA-5780001.				Tokio Marine Insurance (Thailand) Public Company Limited	THA.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.001	Tokio Marine Holdings, Inc.	N.....	
			AA-5780001.				Tokio Marine Insurance (Thailand) Public Company Limited	THA.....	IA.....	TMF Holding (Thailand) Limited.....	Ownership.....	.....	Tokio Marine Holdings, Inc.	N.....	
							Pannasub Co., Ltd.....	THA.....	NIA.....	Tokio Management Service (Thailand) Co., Ltd.	Ownership.....	0.510	Tokio Marine Holdings, Inc.	N.....	
							Pannasub Co., Ltd.....	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Life Insurance (Thailand) Public Company Limited	THA.....	IA.....	Pannasub Co., Ltd.....	Ownership.....	0.510	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Life Insurance (Thailand) Public Company Limited	THA.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Insurans (Malaysia) Berhad.....	MYS.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							PT Asuransi Tokio Marine Indonesia.....	IDN.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.600	Tokio Marine Holdings, Inc.	N.....	
							IFFCO-TOKIO General Insurance Company Limited	IND.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.490	Tokio Marine Holdings, Inc.	N.....	
							IFFCO-TOKIO Insurance Services Limited.....	IND.....	NIA.....	IFFCO-TOKIO General Insurance Company, Ltd.	Ownership.....	0.260	Tokio Marine Holdings, Inc.	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
52.8			AA-1580070.				Malayan Insurance Company, Inc.....	PHL.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.200	Tokio Marine Holdings, Inc.	N.....	
							PT Tokio Marine Life Insurance Indonesia.....	IDN.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.978	Tokio Marine Holdings, Inc.	N.....	
							Nisshin Fire & Marine Insurance Co., Ltd.....	JPN.....	IA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Nisshin Information System Development Co., Ltd.	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Universal Risk Solution Company, Limited.....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Nisshin Fire Insurance Service Co., Ltd.....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Nisshin Fire Total Service Company, Limited....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
			AA-1580017.				Tokio Marine & Nichido Life Insurance Co., Ltd.	JPN.....	IA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							TOKIO MARINE ANSHIN AGENCY Corporation	JPN.....	NIA.....	Tokio Marine & Nichido Life Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Anshin Consulting Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	0.507	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Anshin Consulting Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.493	Tokio Marine Holdings, Inc.	N.....	
							T&N Insurance Services Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Anshin Consulting Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Career Service Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Facilities, Inc.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	0.750	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Facilities, Inc.....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	0.025	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Facility Service, Inc.....	JPN.....	NIA.....	Tokio Marine & Nichido Facilities, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Lec Service, Inc.....	JPN.....	NIA.....	Tokio Marine & Nichido Facilities, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Medical Service Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Risk Consulting Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	0.977	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Bluebell Re Limited.....	GBR.....	IA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Millea SAST Insurance Co., Ltd...	JPN.....	IA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine West SAST Insurance Co., Ltd.....	JPN.....	IA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							E. Design Insurance Co., Ltd.....	JPN.....	IA.....	Tokio Marine Holdings, Inc.	Ownership.....	0.924	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine Business Support Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	
							The Shinko Building, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.540	Tokio Marine Holdings, Inc.	N.....	
							Tokio Marine & Nichido Adjusting Services Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

52.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							The Tokio Marine Claims Service Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Nichido Systems Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine & Nichido ANSHIN 110 Co., Ltd...	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine & Nichido Human Resources Academy Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Asset Management Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Asset Management (London) Limited	GBR.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Asset Management International Pte. Ltd.	SGP.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Asset Management (USA) Ltd.....	NY.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Rogge Asset Management Ltd.....	GBR.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	0.500	Tokio Marine Holdings, Inc.	...N.....	
							Governance for Owners Japan Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	0.400	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Capital Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine & Nichido Office Work Outsourcing Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							MMC Insurance Services Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.950	Tokio Marine Holdings, Inc.	...N.....	
							Kudan Insurance Services Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.950	Tokio Marine Holdings, Inc.	...N.....	
							MHI Insurance Services, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine & Nichido Better Life Services.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Management Co., Ltd...	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners TOKIO, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Chugokushikoku, Ltd...	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Kansai, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
52.10							Tokai Nichido Partners Hokkaido, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Tokaihokuriku, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Kyusyu, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Tohoku, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners Maruichi, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.700	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Partners EAST, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokai Nichido Magokoro Partners, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine & Nichido Finance Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine & Nichido Communications Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Nichido Auto-support Center Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							The Tokio Marine Research Institute.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine International Assistance Co., Ltd..	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							The Mitsubishi Asset Brains Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.250	Tokio Marine Holdings, Inc.	...N.....	
							MST Insurance Service Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.161	Tokio Marine Holdings, Inc.	...N.....	
							Kaijyosyoji, Inc.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	0.284	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Mezzanine Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							TMAP-SPV.....	CYM.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	1.000	Tokio Marine Holdings, Inc.	...N.....	
							Tokio Marine Assistance Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.	Ownership.....	0.801	Tokio Marine Holdings, Inc.	...N.....	

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
53	AA-1580100.....	TOKIO MARINE & NICHIDO FIRE INSURANCE CO.....	326,000,000								326,000,000	(264,481,945)
	45-2682016.....	TOKIO MARINE NORTH AMERICA, INC.....					88,099,286				88,099,286	
	45-2682309.....	TMNA SERVICES, LLC.....					85,655,057				85,655,057	
	15529.....	30-0703280.....	TOKIO MILLENNIUM RE AG (U.S. BRANCH).....	120,540,358							120,540,358	(4,206,171)
	AA-1460023.....	TOKIO MILLENNIUM RE AG.....	(120,540,358)								(120,540,358)	(14,208,000)
	AA-1126510.....	KILN/LLOYDS SYNDICATE - KILN 510.....									0	(49,195,000)
	AA-1120096.....	KILN/LLOYD'S SYNDICATE NUMBER 1880.....									0	(21,273,080)
	23-2202671.....	PHILADELPHIA CONSOLIDATED HOLDING CORP.....	7,750,000								7,750,000	
	18058.....	23-1738402.....	PHILADELPHIA INDEMNITY INSURANCE COMPANY.....	(260,000,000)			(456,783,068)		*		(716,783,068)	35,277,000
	23850.....	23-2423138.....	TOKIO MARINE SPECIALTY INSURANCE COMPANY.....	(19,750,000)					*		(19,750,000)	30,747,000
		23-1609281.....	MAGUIRE INSURANCE AGENCY, INC.....				283,028,725				283,028,725	
	41742.....	99-0218317.....	FIRST INSURANCE COMPANY OF HAWAII, LTD.....	(4,000,000)					*		(4,000,000)	4,755,273
	41238.....	13-3118700.....	TRANS PACIFIC INSURANCE COMPANY.....								0	198,263,000
	66575.....	74-2281123.....	RELiance STANDARD LIFE INS COMPANY TX.....	400,000							400,000	200,479,306
	68381.....	36-0883760.....	RELiance STANDARD LIFE INSURANCE COMPANY.....	(47,200,000)	40,000,000	61,540,665					54,340,665	(200,479,306)
	15105.....	43-0727872.....	SAFETY NATIONAL CASUALTY CORPORATION.....	3,600,000	30,000,000	(61,540,665)	(71,978,077)				(99,918,742)	223,822,518
	71005.....	13-3176850.....	FIRST RELiance STANDARD LIFE INS COMPANY.....	(5,000,000)							(5,000,000)	
	11123.....	43-1901552.....	SAFETY FIRST INSURANCE COMPANY.....								0	(11,592,157)
		13-3427277.....	DELPHI FINANCIAL GROUP, INC.....	(1,800,000)	(70,000,000)		71,978,077				178,077	
		AA-3770149.....	SAFETY NATIONAL RE SPC.....								0	(189,655,433)
	10945.....	13-4032666.....	TOKIO MARINE AMERICA INSURANCE COMPANY.....				(69,903,066)				(69,903,066)	(51,992,962)
		13-2871816.....	TOKIO MARINE MANAGEMENT, INC.....				69,903,066				69,903,066	
	10738.....	91-1932966.....	TM SPECIALTY INSURANCE COMPANY.....								0	2,090,000
		AA-1121445.....	TOKIO MARINE KILN INSURANCE LIMITED.....	(2,600,000)							(2,600,000)	(10,458,780)
		AA-1120583.....	TOKIO MILLENNIUM RE (UK) LIMITED.....								0	(815,280)
	32301.....	20-0940754.....	TNUS INSURANCE COMPANY.....								0	96,708,000
		AA-1560076.....	TOKIO MARINE & NICHIDO FIRE INSURANCE CO.....								0	(20,354,000)
		AA-1580070.....	NISSHIN FIRE & MARINE INSURANCE CO LTD.....								0	(406,000)
	42374.....	74-2195939.....	HOUSTON CASUALTY COMPANY.....					52,175,882			52,175,882	(555,096,826)
	13815.....	27-2237608.....	SAFETY SPECIALTY INSURANCE COMPANY.....	2,600,000							2,600,000	(4,401,157)
	10216.....	95-4290651.....	AMERICAN CONTRACTORS INDEMNITY COMPANY.....								0	39,140,000
	10367.....	52-0795746.....	AVEMCO INSURANCE COMPANY.....								0	318,000
	92711.....	35-1817054.....	HCC LIFE INSURANCE COMPANY.....								0	9,304,000
	11243.....	76-0699782.....	HCC SPECIALTY INSURANCE COMPANY.....								0	72,908,000
		76-0479419.....	HCC REINSURANCE COMPANY LIMITED.....								0	(39,937,000)
	34312.....	81-0368291.....	PRODUCERS AGRICULTURE INSURANCE COMPANY.....				(168,504,167)	(52,175,882)			(220,680,049)	433,788,000
	33170.....	75-1494452.....	PRODUCERS LLOYDS INSURANCE COMPANY.....								0	608,000
	29599.....	52-1504975.....	U.S. SPECIALTY INSURANCE COMPANY.....					(68,176,326)			(68,176,326)	20,871,000
	10656.....	52-1976385.....	UNITED STATES SURETY COMPANY.....					68,176,326			68,176,326	33,553,000
		76-0336636.....	HCC INSURANCE HOLDINGS, INC.....	(9,233,459)							(9,233,459)	
		98-0413966.....	HCC INTERNATIONAL INSURANCE COMPANY PLC.....	8,021,819							8,021,819	10,551,000

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
	98-1009459.....	NAMECO (NO. 808) LIMITED.....									0	25,203,000
	37-1108576.....	PRO AG MANAGEMENT, INC.....		9,233,459			168,504,167				177,737,626	
		TOKIO MARINE SEGUADORA S.A.....									0	167,000
	98-0464134.....	HCCI CREDIT SERVICES LIMITED.....	(8,021,819)								(8,021,819)	
9999999.	Control Totals.....		0	0	0	0	0	0	XXX	0	0	0

Detailed Explanation

Philadelphia Indemnity Insurance Company (95% Pooling Participation) and Tokio Marine Specialty Insurance Company (5% Pooling Participation).
First Indemnity Insurance of Hawaii, Inc., First Fire and Casualty Insurance of Hawaii, Inc., and First Security Insurance of Hawaii, Inc. have 100% Pooling Participation with First Insurance Company of Hawaii, Ltd.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	Responses YES
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7. Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	YES
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
JUNE FILING	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING	
11. Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
MARCH FILING	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	SEE EXPLANATION
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING	
41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
49. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
50. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
51. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
52. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING	
53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

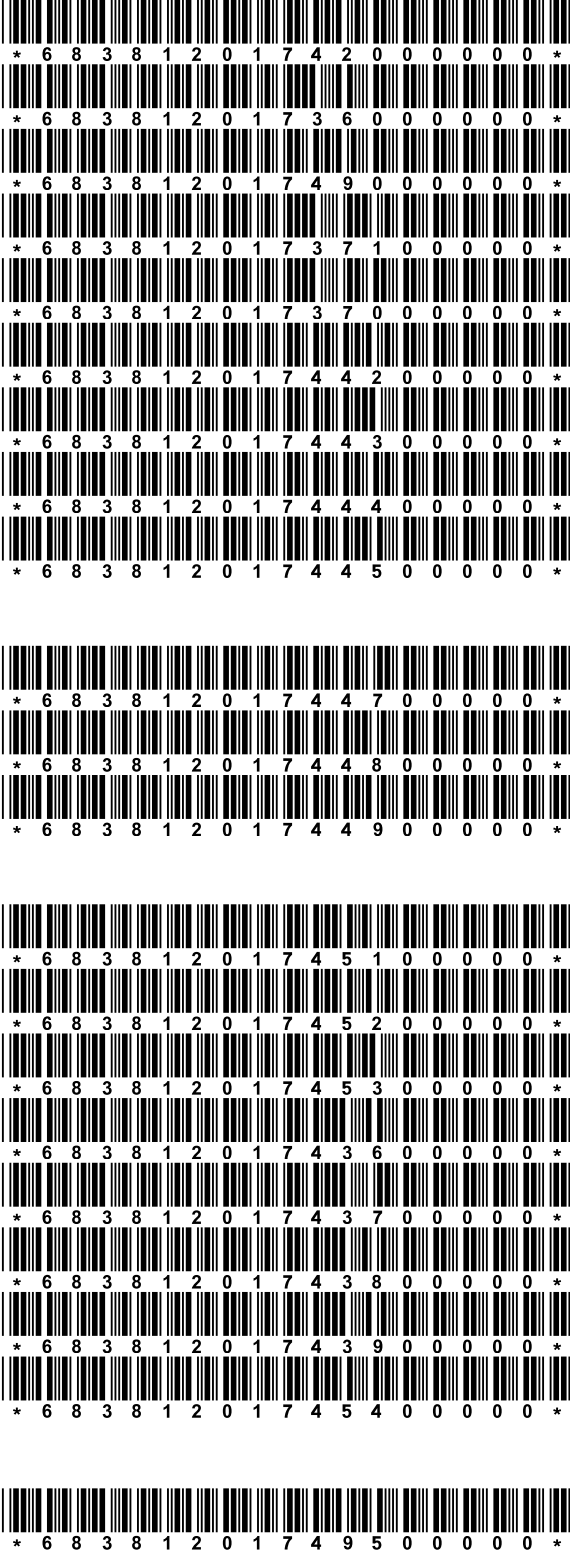
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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EXPLANATIONS:

BAR CODE:

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The Company's ordinary life policies are 100% reinsured. Accordingly, the Company does not account for or administer policyholder dividends.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
19. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The Company participated in pools that accepted assumed Workers' Compensation Carve-Out reinsurance on behalf of the Company. The pool managers or the lead reinsurer of the facilities have not provided the information necessary to complete the Workers' Compensation Carve-Out Supplement.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

35.

36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40. The data for this supplement is not required to be filed.



41.

42. The data for this supplement is not required to be filed.



43.

44. The data for this supplement is not required to be filed.



45.

46.

47.

48.

49.

50. The data for this supplement is not required to be filed.



51. The data for this supplement is not required to be filed.



52. The data for this supplement is not required to be filed.



53.

Reliance Standard Life Insurance Company
Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

		1	2
		Current Year	Prior Year
5304.	Affordable Care Act 9010 fee assessment.....	(704,616)	958,464
5305.	Reclassification of Affordable Care Act 9010 fee assessment to special surplus funds.....	704,616	(958,464)
5397.	Summary of remaining write-ins for Line 53.....	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,671,401	0.0	4,671,401		4,671,401	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	3,110,075	0.0	3,110,075		3,110,075	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	114,431,651	1.0	114,431,651		114,431,651	1.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	55,218,193	0.5	55,218,193		55,218,193	0.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	535,360,936	4.6	535,360,936		535,360,936	4.6
1.43 Revenue and assessment obligations.....	1,300,640,598	11.1	1,300,640,598		1,300,640,598	11.1
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	35,725,299	0.3	35,725,299		35,725,299	0.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	70,795,715	0.6	70,795,715		70,795,715	0.6
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	110,272,531	0.9	110,272,531		110,272,531	0.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	3,393,328,459	28.9	3,393,328,459		3,393,328,459	28.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,926,007,304	16.4	1,926,007,304		1,926,007,304	16.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	474,777,423	4.0	474,777,423		474,777,423	4.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	9,195,428	0.1	9,195,428		9,195,428	0.1
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	45,259,540	0.4	45,259,540		45,259,540	0.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	133,488,291	1.1	133,488,291		133,488,291	1.1
3.32 Unaffiliated.....	105,720,288	0.9	105,720,288		105,720,288	0.9
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	2,533,986	0.0	2,533,986		2,533,986	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	2,337,885,048	19.9	2,337,885,048		2,337,885,048	19.9
4.6 Mezzanine real estate loans.....	381,018,106	3.2	381,018,106		381,018,106	3.2
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	499	0.0			0	0.0
5.3 Property held for sale (including \$....3,294,026 property acquired in satisfaction of debt).....	3,294,026	0.0	3,294,026		3,294,026	0.0
6. Contract loans.....	346,330	0.0	346,330		346,330	0.0
7. Derivatives.....	65,898,557	0.6	65,898,557		65,898,557	0.6
8. Receivables for securities.....	19,495,158	0.2	19,495,158		19,495,158	0.2
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	340,682,311	2.9	340,682,311		340,682,311	2.9
11. Other invested assets.....	263,298,109	2.2	263,298,109		263,298,109	2.2
12. Total invested assets.....	11,732,455,262	100.0	11,732,454,763	0	11,732,454,763	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		3,519,003
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	138,475	138,475
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		138,475
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	224,477	
7.2	Totals, Part 3, Column 10.....		224,477
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		3,294,526
10.	Deduct total nonadmitted amounts.....		500
11.	Statement value at end of current period (Line 9 minus Line 10).....		3,294,026

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		2,110,861,480
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,218,597,541	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	336,646,367	1,555,243,908
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		14,072,158
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(89,544)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		961,076,452
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		108,392
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		2,718,903,158
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		2,718,903,158
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		2,718,903,158

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		246,367,322
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	35,057,937	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	15,220,018	50,277,955
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		6,377,185
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	11,179,342	
5.2	Totals, Part 3, Column 9.....	(6,100,671)	5,078,671
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(2,483,854)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		41,018,230
8.	Deduct amortization of premium and depreciation.....		1,300,951
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		263,298,098
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		263,298,098

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		7,647,892,521
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,224,993,926
3.	Accrual of discount.....		91,553,778
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,598,855)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(3,401,052)	
4.4	Part 4, Column 11.....	5,987,818	987,911
5.	Total gain (loss) on disposals, Part 4, Column 19.....		63,504,973
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,638,022,223
7.	Deduct amortization of premium.....		30,380,512
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	809,612	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	11,026,506	11,836,118
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	23,075,151	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	28,754,223	51,829,374
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		8,320,537,119
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		8,320,537,119

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	58,607,944	61,289,122	58,906,420	58,507,333
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	114,431,652	118,262,385	115,312,991	111,197,571
	4. Totals.....	173,039,596	179,551,507	174,219,411	169,704,904
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	55,218,193	57,650,545	55,880,623	51,465,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	535,360,936	571,616,056	523,125,163	580,352,823
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,471,905,290	1,536,735,038	1,459,200,367	1,497,254,817
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	5,296,350,319	5,540,404,773	5,298,374,068	6,795,429,929
	9. Canada.....	19,788,820	20,342,739	19,825,102	18,928,000
	10. Other Countries.....	472,676,429	491,535,272	475,138,382	459,505,246
	11. Totals.....	5,788,815,568	6,052,282,784	5,793,337,552	7,273,863,175
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	8,024,339,583	8,397,835,930	8,005,763,116	9,572,640,719
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	45,259,540	48,349,766	45,259,540	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	45,259,540	48,349,766	45,259,540	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	45,259,540	48,349,766	45,259,540	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	117,449,702	117,449,702	120,321,400	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	117,449,702	117,449,702	120,321,400	
Parent, Subsidiaries and Affiliates	24. Totals.....	133,488,291	133,488,291	70,675,956	
	25. Total Common Stocks.....	250,937,993	250,937,993	190,997,356	
	26. Total Stocks.....	296,197,533	299,287,759	236,256,896	
	27. Total Bonds and Stocks.....	8,320,537,116	8,697,123,689	8,242,020,012	

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,802,780	4,257,098	6,798,515	18,571,325	24,178,230	XXX	58,607,948	0.7	468,301,420	6.0	55,151,352	3,456,596
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	4,802,780	4,257,098	6,798,515	18,571,325	24,178,230	XXX	58,607,948	0.7	468,301,420	6.0	55,151,352	3,456,596
2. All Other Governments												
2.1 NAIC 1		4,324,155	19,190,974		1,700,000	XXX	25,215,129	0.3	24,660,578	0.3	19,190,974	6,024,155
2.2 NAIC 2		3,039,625	3,917,996			XXX	6,957,621	0.1	9,428,314	0.1	6,509,289	448,331
2.3 NAIC 3	10,175,262	41,514,934	25,907,834		2,633,583	XXX	80,231,613	1.0	51,178,022	0.7	80,231,613	
2.4 NAIC 4				2,027,289		XXX	2,027,289	0.0		0.0	2,027,289	
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	10,175,262	48,878,714	49,016,804	2,027,289	4,333,583	XXX	114,431,652	1.4	85,266,914	1.1	107,959,165	6,472,486
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		3,397,035	23,380,785	12,306,607	1,919,925	XXX	41,004,352	0.5	70,162,826	0.9	41,004,351	
3.2 NAIC 2			14,213,843			XXX	14,213,843	0.2	8,308,123	0.1	14,213,843	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	3,397,035	37,594,628	12,306,607	1,919,925	XXX	55,218,195	0.7	78,470,949	1.0	55,218,194	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	9,627,061	28,424,681	94,711,770	199,578,962	103,627,790	XXX	435,970,264	5.4	417,222,927	5.4	433,140,265	2,830,000
4.2 NAIC 2	327,158	1,162,422	2,877,912	58,247,189	20,451,887	XXX	83,066,568	1.0	81,559,013	1.1	83,066,568	
4.3 NAIC 3	1,456,630	4,834,623	2,782,506			XXX	9,073,759	0.1		0.0	9,073,759	
4.4 NAIC 4			3,855,965	2,602,892	791,488	XXX	7,250,345	0.1	17,198,968	0.2	7,250,344	
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	11,410,849	34,421,726	104,228,153	260,429,043	124,871,165	XXX	535,360,936	6.7	515,980,908	6.7	532,530,936	2,830,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	41,286,249	124,525,476	200,568,244	375,261,313	287,537,689	XXX	1,029,178,971	12.8	995,166,818	12.9	958,942,704	70,236,266
5.2 NAIC 2	10,416,364	50,722,214	119,245,308	88,240,576	76,674,081	XXX	345,298,543	4.3	169,553,658	2.2	326,816,202	18,482,341
5.3 NAIC 3	574,139	7,862,222	27,692,168	14,340,944	22,169,990	XXX	72,639,463	0.9	18,129,325	0.2	50,711,859	21,927,604
5.4 NAIC 4			13,327,453	8,117,628	6,580,684	XXX	28,025,765	0.3		0.0	5,295,000	22,730,765
5.5 NAIC 5				2,490,724	3,000,000	XXX	5,490,724	0.1	7,864,821	0.1	5,490,724	
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	52,276,752	183,109,912	360,833,173	488,451,185	395,962,444	XXX	1,480,633,466	18.4	1,190,714,622	15.4	1,347,256,489	133,376,976

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	85,851,872	349,035,503	1,701,969,145	710,220,955	114,464,902	XXX.....	2,961,542,377	36.8	3,393,075,830	43.8	1,304,567,654	1,656,974,723
6.2 NAIC 2.....	49,081,803	246,231,881	1,109,621,398	454,319,583	87,757,823	XXX.....	1,947,012,488	24.2	1,387,774,194	17.9	1,165,403,351	781,609,138
6.3 NAIC 3.....	6,469,965	110,323,125	179,441,931	47,854,810	14,224,600	XXX.....	358,314,431	4.5	209,230,824	2.7	135,336,179	222,978,252
6.4 NAIC 4.....	6,105,281	107,874,369	87,924,182	31,493,558	3,869,099	XXX.....	237,266,489	2.9	151,524,092	2.0	41,043,972	196,222,516
6.5 NAIC 5.....	16,281,543	76,672,014	12,445,346	38,370,136	11,485,700	XXX.....	155,254,739	1.9	140,360,158	1.8	38,390,871	116,863,869
6.6 NAIC 6.....	4,457,986	15,736,821	12,745,392	43,673,472	10,637,127	XXX.....	87,250,798	1.1	75,773,439	1.0	58,161,023	29,089,775
6.7 Totals.....	168,248,450	905,873,713	3,104,147,394	1,325,932,514	242,439,251	XXX.....	5,746,641,322	71.4	5,357,738,537	69.2	2,742,903,050	3,003,738,273
7. Hybrid Securities												
7.1 NAIC 1.....					3,010,775	XXX.....	3,010,775	0.0	5,789,847	0.1		3,010,775
7.2 NAIC 2.....	2,291,641	1,593,015	17,783,963	3,915,418	11,551,875	XXX.....	37,135,912	0.5	29,850,678	0.4	32,450,254	4,685,658
7.3 NAIC 3.....	2,447,641		1,249,901	4,485,366	4,809,979	XXX.....	12,992,887	0.2	9,054,280	0.1	12,294,071	698,815
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	4,739,282	1,593,015	19,033,864	8,400,784	19,372,629	XXX.....	53,139,574	0.7	44,694,805	0.6	44,744,325	8,395,248
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	3,039,960	3,039,960	0.0		0.0	3,039,960	
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	3,039,960	3,039,960	0.0	0	0.0	3,039,960	0

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....141,567,962	513,963,948	2,046,619,433	1,315,939,162	536,439,311	0	4,554,529,816	56.6	XXX.....	XXX.....	2,811,997,300	1,742,532,515
10.2 NAIC 2.....	(d).....62,116,966	302,749,157	1,267,660,420	604,722,766	196,435,666	0	2,433,684,975	30.2	XXX.....	XXX.....	1,628,459,507	805,225,468
10.3 NAIC 3.....	(d).....21,123,637	164,534,904	237,074,340	66,681,120	43,838,152	0	533,252,154	6.6	XXX.....	XXX.....	287,647,482	245,604,671
10.4 NAIC 4.....	(d).....6,105,281	107,874,369	105,107,600	44,241,367	11,241,271	3,039,960	277,609,848	3.4	XXX.....	XXX.....	58,656,565	218,953,281
10.5 NAIC 5.....	(d).....16,281,543	76,672,014	12,445,346	40,860,860	14,485,700	0	(c).....160,745,463	2.0	XXX.....	XXX.....	43,881,595	116,863,869
10.6 NAIC 6.....	(d).....4,457,986	15,736,821	12,745,392	43,673,472	10,637,127	0	(c).....87,250,798	1.1	XXX.....	XXX.....	58,161,023	29,089,775
10.7 Totals.....	251,653,375	1,181,531,213	3,681,652,531	2,116,118,747	813,077,227	3,039,960	(b).....8,047,073,054	100.0	XXX.....	XXX.....	4,888,803,472	3,158,269,579
10.8 Line 10.7 as a % of Col. 7.....	3.1	14.7	45.8	26.3	10.1	0.0	100.0	XXX	XXX	XXX	60.8	39.2
11. Total Bonds Prior Year												
11.1 NAIC 1.....	610,544,643	647,007,201	2,258,097,247	1,175,398,424	683,332,731	.....	.....XXX	XXX	5,374,380,246	69.4	3,269,022,621	2,105,357,627
11.2 NAIC 2.....	44,940,542	297,938,281	841,158,909	334,297,927	168,138,321	.....	.....XXX	XXX	1,686,473,980	21.8	1,077,085,163	609,388,815
11.3 NAIC 3.....	4,047,040	85,733,255	134,372,529	42,654,274	20,785,352	.....	.....XXX	XXX	287,592,451	3.7	170,096,669	117,495,782
11.4 NAIC 4.....	3,184,280	86,626,899	57,943,892	15,249,410	5,718,579	.....	.....XXX	XXX	168,723,060	2.2	39,125,848	129,597,213
11.5 NAIC 5.....	18,935,688	67,567,287	1,510,108	43,510,261	16,701,635	.....	.....XXX	XXX	(c).....148,224,979	1.9	30,215,044	118,009,934
11.6 NAIC 6.....	10,265,825	33,730,084	697,836	22,282,625	8,797,069	.....	.....XXX	XXX	(c).....75,773,439	1.0	32,551,992	43,221,447
11.7 Totals.....	691,918,018	1,218,603,007	3,293,780,521	1,633,392,921	903,473,687	0	XXX	XXX	(b).....7,741,168,155	100.0	4,618,097,337	3,123,070,818
11.8 Line 11.7 as a % of Col. 9.....	8.9	15.7	42.5	21.1	11.7	0.0	XXX	XXX	100.0	XXX	59.7	40.3
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	100,712,100	296,846,749	752,916,690	1,158,627,967	502,893,794	.....	.....2,811,997,300	34.9	3,269,022,621	42.2	2,811,997,300	XXX.....
12.2 NAIC 2.....	42,196,078	184,917,809	697,518,507	527,761,210	176,065,901	.....	.....1,628,459,505	20.2	1,077,085,163	13.9	1,628,459,505	XXX.....
12.3 NAIC 3.....	19,580,167	62,465,416	122,745,074	54,485,915	28,370,910	.....	.....287,647,482	3.6	170,096,669	2.2	287,647,482	XXX.....
12.4 NAIC 4.....	273,165	7,106,046	20,139,920	23,479,139	4,618,335	3,039,960	58,656,565	0.7	39,125,848	0.5	58,656,565	XXX.....
12.5 NAIC 5.....	1,782	9,648,573	5,345	22,830,565	11,395,330	.....	.....43,881,595	0.5	30,215,044	0.4	43,881,595	XXX.....
12.6 NAIC 6.....	4,437,852	773,673	4,809,759	37,502,611	10,637,127	.....	.....58,161,022	0.7	32,551,992	0.4	58,161,022	XXX.....
12.7 Totals.....	167,201,144	561,758,266	1,598,135,295	1,824,687,407	733,981,397	3,039,960	4,888,803,469	60.8	4,618,097,337	59.7	4,888,803,469	XXX.....
12.8 Line 12.7 as a % of Col. 7.....	3.4	11.5	32.7	37.3	15.0	0.1	100.0	XXX	XXX	XXX	100.0	XXX.....
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	2.1	7.0	19.9	22.7	9.1	0.0	60.8	XXX	XXX	XXX	60.8	XXX.....
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	40,855,863	217,117,199	1,293,702,743	157,311,194	33,545,517	.....	.....1,742,532,516	21.7	2,105,357,627	27.2	XXX.....	1,742,532,516
13.2 NAIC 2.....	19,920,887	117,831,347	570,141,913	76,961,556	20,369,765	.....	.....805,225,468	10.0	609,388,815	7.9	XXX.....	805,225,468
13.3 NAIC 3.....	1,543,471	102,069,489	114,329,265	12,195,205	15,467,241	.....	.....245,604,671	3.1	117,495,782	1.5	XXX.....	245,604,671
13.4 NAIC 4.....	5,832,116	100,768,323	84,967,680	20,762,227	6,622,935	.....	.....218,953,281	2.7	129,597,213	1.7	XXX.....	218,953,281
13.5 NAIC 5.....	16,279,761	67,023,442	12,440,001	18,030,295	3,090,370	.....	.....116,863,869	1.5	118,009,934	1.5	XXX.....	116,863,869
13.6 NAIC 6.....	20,134	14,963,148	7,935,633	6,170,861	.....	.....	.....29,089,776	0.4	43,221,447	0.6	XXX.....	29,089,776
13.7 Totals.....	84,452,232	619,772,948	2,083,517,235	291,431,338	79,095,828	0	3,158,269,581	39.2	3,123,070,818	40.3	XXX.....	3,158,269,581
13.8 Line 13.7 as a % of Col. 7.....	2.7	19.6	66.0	9.2	2.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	1.0	7.7	25.9	3.6	1.0	0.0	39.2	XXX	XXX	XXX	XXX	39.2

(a) Includes \$.....2,454,800,707 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....79,223,019 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....7,802,091 prior year of bonds with 5* designations and \$.....100 current year, \$.....100 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....13,237,459; NAIC 2 \$.....0; NAIC 3 \$.....4,956,724; NAIC 4 \$.....0; NAIC 5 \$.....1,999,281; NAIC 6 \$.....2,540,000.

SCHEDULE D - PART 1A - SECTION 2

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

8018

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	4,375,867	1,706,059	2,952,534	916,534	1,287,079	XXX.	11,238,073	0.1	434,018,964	5.6	7,781,476	3,456,596
1.2	Residential Mortgage-Backed Securities.....	426,913	2,551,040	3,845,981	17,654,791	22,891,150	XXX.	47,369,875	0.6	31,766,094	0.4	47,369,876	
1.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0	2,516,363	0.0		
1.5	Totals.....	4,802,780	4,257,099	6,798,515	18,571,325	24,178,229	XXX.	58,607,948	0.7	468,301,421	6.0	55,151,352	3,456,596
2.	All Other Governments												
2.1	Issuer Obligations.....	10,175,262	48,878,714	49,016,803	2,027,289	4,333,583	XXX.	114,431,651	1.4	85,266,914	1.1	107,959,164	6,472,486
2.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.5	Totals.....	10,175,262	48,878,714	49,016,803	2,027,289	4,333,583	XXX.	114,431,651	1.4	85,266,914	1.1	107,959,164	6,472,486
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....		3,397,035	37,594,627	12,306,607	1,919,925	XXX.	55,218,194	0.7	78,470,950	1.0	55,218,193	
3.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.5	Totals.....	0	3,397,035	37,594,627	12,306,607	1,919,925	XXX.	55,218,194	0.7	78,470,950	1.0	55,218,193	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	11,410,849	34,421,725	104,228,153	260,429,043	124,871,165	XXX.	535,360,935	6.7	515,980,907	6.7	532,530,936	2,830,000
4.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.5	Totals.....	11,410,849	34,421,725	104,228,153	260,429,043	124,871,165	XXX.	535,360,935	6.7	515,980,907	6.7	532,530,936	2,830,000
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	40,946,767	161,769,337	332,177,559	433,495,821	340,692,791	XXX.	1,309,082,275	16.3	1,007,165,281	13.0	1,175,705,300	133,376,976
5.2	Residential Mortgage-Backed Securities.....	10,835,039	18,643,286	17,884,421	48,856,434	52,304,455	XXX.	148,523,635	1.8	153,236,915	2.0	148,523,636	
5.3	Commercial Mortgage-Backed Securities.....	494,946	2,697,288	10,771,192	6,098,930	2,965,198	XXX.	23,027,554	0.3	29,052,106	0.4	23,027,554	
5.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0	1,260,319	0.0		
5.5	Totals.....	52,276,752	183,109,911	360,833,172	488,451,185	395,962,444	XXX.	1,480,633,464	18.4	1,190,714,621	15.4	1,347,256,490	133,376,976
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	88,033,638	603,855,759	1,086,993,956	430,323,787	144,977,412	XXX.	2,354,184,552	29.3	1,685,480,592	21.8	1,336,264,915	1,017,919,637
6.2	Residential Mortgage-Backed Securities.....	11,752,607	72,215,887	75,641,614	749,801,856	90,096,419	XXX.	999,508,383	12.4	1,101,488,941	14.2	826,425,275	173,083,107
6.3	Commercial Mortgage-Backed Securities.....	12,430,731	64,229,972	550,290,887			XXX.	626,951,590	7.8	736,029,541	9.5	201,545,195	425,406,395
6.4	Other Loan-Backed and Structured Securities.....	56,031,474	165,572,096	1,391,220,937	145,806,871	7,365,420	XXX.	1,765,996,798	21.9	1,834,739,462	23.7	378,667,664	1,387,329,134
6.5	Totals.....	168,248,450	905,873,714	3,104,147,394	1,325,932,514	242,439,251	XXX.	5,746,641,323	71.4	5,357,738,536	69.2	2,742,903,049	3,003,738,273
7.	Hybrid Securities												
7.1	Issuer Obligations.....	4,739,282	1,593,015	19,033,863	8,400,784	19,372,629	XXX.	53,139,573	0.7	44,694,804	0.6	44,744,324	8,395,248
7.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
7.5	Totals.....	4,739,282	1,593,015	19,033,863	8,400,784	19,372,629	XXX.	53,139,573	0.7	44,694,804	0.6	44,744,324	8,395,248
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	3,039,960	3,039,960	0.0		0.0	3,039,960	
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	3,039,960	3,039,960	0.0	0	0.0	3,039,960	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	159,681,665	855,621,644	1,631,997,495	1,147,899,865	637,454,584	XXX	4,432,655,253	55.1	XXX	XXX	3,260,204,308	1,172,450,943
10.2 Residential Mortgage-Backed Securities.....	23,014,559	93,410,213	97,372,016	816,313,081	165,292,024	XXX	1,195,401,893	14.9	XXX	XXX	1,022,318,787	173,083,107
10.3 Commercial Mortgage-Backed Securities.....	12,925,677	66,927,260	561,062,079	6,098,930	2,965,198	XXX	649,979,144	8.1	XXX	XXX	224,572,749	425,406,395
10.4 Other Loan-Backed and Structured Securities.....	56,031,474	165,572,096	1,391,220,937	145,806,871	7,365,420	XXX	1,765,996,798	21.9	XXX	XXX	378,667,664	1,387,329,134
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	3,039,960	3,039,960	0.0	XXX	XXX	3,039,960	0
10.6 Totals.....	251,653,375	1,181,531,213	3,681,652,527	2,116,118,747	813,077,226	3,039,960	8,047,073,048	100.0	XXX	XXX	4,888,803,468	3,158,269,579
10.7 Line 10.6 as a % of Col. 7.....	3.1	14.7	45.8	26.3	10.1	0.0	100.0	XXX	XXX	XXX	60.8	39.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	547,118,378	771,992,146	1,004,088,350	983,801,011	544,078,528	XXX	XXX	XXX	3,851,078,412	49.7	3,184,147,095	666,931,317
11.2 Residential Mortgage-Backed Securities.....	45,907,975	122,526,742	122,240,192	644,090,703	351,726,338	XXX	XXX	XXX	1,286,491,950	16.6	1,037,508,399	248,983,551
11.3 Commercial Mortgage-Backed Securities.....	68,791,844	57,369,457	635,601,282		3,319,064	XXX	XXX	XXX	765,081,647	9.9	265,912,825	499,168,823
11.4 Other Loan-Backed and Structured Securities.....	30,099,821	266,714,663	1,531,850,699	5,501,205	4,349,756	XXX	XXX	XXX	1,838,516,144	23.7	130,529,017	1,707,987,127
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0		
11.6 Totals.....	691,918,018	1,218,603,008	3,293,780,523	1,633,392,919	903,473,686	0	XXX	XXX	7,741,168,154	100.0	4,618,097,336	3,123,070,818
11.7 Line 11.6 as a % of Col. 9.....	8.9	15.7	42.5	21.1	11.7	0.0	XXX	XXX	100.0	XXX	59.7	40.3
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	123,689,627	446,473,152	1,096,277,446	1,016,766,261	576,997,822	XXX	3,260,204,308	40.5	3,184,147,095	41.1	3,260,204,308	XXX
12.2 Residential Mortgage-Backed Securities.....	20,376,734	72,701,274	74,597,184	704,625,218	150,018,378	XXX	1,022,318,788	12.7	1,037,508,399	13.4	1,022,318,788	XXX
12.3 Commercial Mortgage-Backed Securities.....	11,246,611	16,035,457	188,226,554	6,098,930	2,965,198	XXX	224,572,750	2.8	265,912,825	3.4	224,572,750	XXX
12.4 Other Loan-Backed and Structured Securities.....	11,888,172	26,548,382	239,034,110	97,197,000	4,000,000	XXX	378,667,664	4.7	130,529,017	1.7	378,667,664	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	3,039,960	3,039,960	0.0	0	0.0	3,039,960	XXX
12.6 Totals.....	167,201,144	561,758,265	1,598,135,294	1,824,687,409	733,981,398	3,039,960	4,888,803,470	60.8	4,618,097,336	59.7	4,888,803,470	XXX
12.7 Line 12.6 as a % of Col. 7.....	3.4	11.5	32.7	37.3	15.0	0.1	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	2.1	7.0	19.9	22.7	9.1	0.0	60.8	XXX	XXX	XXX	60.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	35,992,038	409,148,491	535,720,050	131,133,604	60,456,762	XXX	1,172,450,945	14.6	666,931,317	8.6	XXX	1,172,450,945
13.2 Residential Mortgage-Backed Securities.....	2,637,826	20,708,939	22,774,832	111,687,863	15,273,647	XXX	173,083,107	2.2	248,983,551	3.2	XXX	173,083,107
13.3 Commercial Mortgage-Backed Securities.....	1,679,067	50,891,804	372,835,525			XXX	425,406,396	5.3	499,168,823	6.4	XXX	425,406,396
13.4 Other Loan-Backed and Structured Securities.....	44,143,302	139,023,714	1,152,186,827	48,609,871	3,365,420	XXX	1,387,329,134	17.2	1,707,987,127	22.1	XXX	1,387,329,134
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
13.6 Totals.....	84,452,233	619,772,948	2,083,517,234	291,431,338	79,095,829	0	3,158,269,582	39.2	3,123,070,818	40.3	XXX	3,158,269,582
13.7 Line 13.6 as a % of Col. 7.....	2.7	19.6	66.0	9.2	2.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	1.0	7.7	25.9	3.6	1.0	0.0	39.2	XXX	XXX	XXX	XXX	39.2

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	435,671,895	435,671,895			
2. Cost of short-term investments acquired.....	130,189,326	130,189,326			
3. Accrual of discount.....	72,385	72,385			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	424,752	424,752			
6. Deduct consideration received on disposals.....	543,459,130	543,459,130			
7. Deduct amortization of premium.....	5,482	5,482			
8. Total foreign exchange change in book/adjusted carrying value.....	(160,281)	(160,281)			
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	22,733,465	22,733,465	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	22,733,465	22,733,465	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		26,049,682
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	39,832,578	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		39,832,578
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	25,199,953	
3.2	Section 2, Column 19.....	(5,563,887)	19,636,066
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		12,727,018
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		33,212,726
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		65,032,617
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		65,032,617

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		447,401
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		(95,300)
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	32,679	
3.14	Section 1, Column 18, prior year.....	(241,040)	273,719
			273,719
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	32,679	
3.24	Section 1, Column 19, prior year.....	(241,040)	273,719
			273,719
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(1,971,182)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	(1,971,182)	(1,971,182)
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.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		352,100
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		352,100

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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.....	65,032,617	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	352,100	
3.	Total (Line 1 plus Line 2).....		65,384,717
4.	Part D, Section 1, Column 5.....	141,171,264	
5.	Part D, Section 1, Column 6.....	(75,786,547)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	65,032,617	
8.	Part B, Section 1, Column 13.....	(90,672)	
9.	Total (Line 7 plus Line 8).....		64,941,945
10.	Part D, Section 1, Column 8.....	140,819,164	
11.	Part D, Section 1, Column 9.....	(75,877,219)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	155,777	
14.	Part B, Section 1, Column 20.....	2,463,139	
15.	Part D, Section 1, Column 11.....	2,618,916	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0			
2. Cost of cash equivalents acquired.....	4,016,276,674		4,016,276,674	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	3,758,515,694		3,758,515,694	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	257,760,980	0	257,760,980	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	257,760,980	0	257,760,980	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
LAND.....		WEST MILLARD.....	UT.....	01/01/1951.	01/01/1951.	499	.....	.....499	499	.....	.....	.....	.....0	.....	.....	.....
0499999. Total - Properties Held for the Production of Income.....						499	0	499	499	0	0	0	0	0	0	0
Properties Held for Sale																
BOULDER RIDGE CONDOMINIUM.....		DOVER.....	VT.....	12/05/2016.	12/05/2016.	3,518,502	.....	.....3,294,026	3,294,026	.....	.....224,477	.....	.....(224,477)	.....	.....	.....159,720
0599999. Total - Properties Held for Sale.....						3,518,502	0	3,294,026	3,294,026	0	224,477	0	(224,477)	0	0	159,720
0699999. Totals.....						3,519,001	0	3,294,525	3,294,525	0	224,477	0	(224,477)	0	0	159,720

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer								
BOULDER RIDGE CONDOMINIUM.....	DOVER.....	VT.....	12/05/2016.	DIRECT.....				138,475
0299999. Total - Acquired by Internal Transfer.....					.0	.0	.0	138,475
0399999. Totals.....					.0	.0	.0	138,475

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						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 B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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
Property Disposed																			
BOULDER RIDGE CONDOMINIUM.....	DOVER.....	VT...	04/01/2017.	DIRECT.....	138,475	.....	.....138,475	.....	.....	.....	.....0	.....	.....138,475	138,475	.....	.....	.....0	.....	.....
0199999. Total - Property Disposed.....					138,475	0	138,475	0	0	0	0	0	138,475	138,475	0	0	0	0	0
0399999. Totals.....					138,475	0	138,475	0	0	0	0	0	138,475	138,475	0	0	0	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
BNIPRAIL8.....		Pasadena.....	TX.....		11/17/2017.....	12.000.....	3,145,522.....						4,199,628.....	01/06/2016.....
LN1510038.....		San Jose.....	CA.....		07/28/2015.....	3.907.....	4,974,876.....		20,643.....				13,900,000.....	07/14/2015.....
LN1510079.....		Los Angeles.....	CA.....		11/24/2015.....	4.757.....	12,134,541.....		108,352.....				78,118,074.....	11/19/2015.....
LN1510111.....	CF.....	Houston.....	TX.....		12/17/2015.....	3.907.....	34,365,788.....		172,333.....				124,300,000.....	11/20/2015.....
LN1510129.....		Mountain View.....	CA.....		12/17/2015.....	3.657.....	37,870,586.....		5,274.....				75,775,281.....	11/16/2015.....
LN1510137.....		Ontario.....	CA.....		12/18/2015.....	4.403.....	39,665,858.....		182,684.....				99,399,159.....	08/19/2015.....
LN1520037.....		San Jose.....	CA.....		07/28/2015.....	11.050.....	2,678,207.....		11,696.....				13,900,000.....	07/14/2015.....
LN1520045.....		Providence.....	RI.....		09/18/2015.....	10.407.....	5,242,081.....		11,934.....				25,650,000.....	09/08/2015.....
LN1520060.....		Santa Rosa.....	CA.....		10/23/2015.....	12.167.....	1,444,759.....		8,786.....				7,465,000.....	09/10/2015.....
LN1520078.....		Los Angeles.....	CA.....		11/24/2015.....	9.957.....	4,045,887.....		34,180.....				78,118,074.....	11/19/2015.....
LN1520094.....		Pittsburgh.....	PA.....		12/11/2015.....	9.157.....	9,748,931.....		47,769.....				17,300,000.....	10/27/2015.....
LN1520110.....	CF.....	Houston.....	TX.....		12/17/2015.....	7.907.....	2,289,697.....		10,631.....				124,300,000.....	11/20/2015.....
LN1520128.....		Mountain View.....	CA.....		12/17/2015.....	3.657.....	2,999,705.....		16,349.....				75,775,281.....	11/16/2015.....
LN1520136.....		Ontario.....	CA.....		12/18/2015.....	10.403.....	15,042,509.....		69,378.....				99,399,159.....	08/19/2015.....
LN1530119.....	CF.....	Houston.....	TX.....		12/17/2015.....	9.157.....	9,158,512.....		42,861.....				124,300,000.....	11/20/2015.....
LN1530127.....		Mountain View.....	CA.....		12/17/2015.....	12.057.....	13,621,285.....		77,235.....				75,775,281.....	11/16/2015.....
LN1530135.....		Ontario.....	CA.....		12/18/2015.....	4.403.....	39,665,858.....		182,684.....				103,222,204.....	08/19/2015.....
LN1540134.....		Ontario.....	CA.....		12/18/2015.....	10.403.....	15,042,509.....		69,378.....				103,222,204.....	08/19/2015.....
LN1550083.....		New York.....	NY.....		12/04/2015.....	3.507.....	25,634,344.....		83,916.....				45,692,988.....	10/29/2015.....
LN1560082.....		New York.....	NY.....		12/04/2015.....	3.507.....	2,078,671.....		6,981.....				45,692,988.....	10/29/2015.....
LN1570081.....		New York.....	NY.....		12/04/2015.....	9.907.....	8,725,590.....		30,196.....				75,600,000.....	10/29/2015.....
LN1610010.....		Tarrytown.....	NY.....		01/08/2016.....	3.724.....	33,852,155.....		83,935.....				111,927,915.....	11/23/2015.....
LN1610036.....		Pasadena.....	CA.....		01/22/2016.....	4.907.....	19,135,328.....		139,136.....				93,910,870.....	12/28/2015.....
LN1610044.....		San Luis Obispo.....	CA.....		01/25/2016.....	13.407.....	2,081,042.....		93,664.....				47,300,000.....	12/18/2015.....
LN1610051.....	CF.....	Clearwater Beach.....	FL.....		02/01/2016.....	4.157.....	30,217,129.....		106,958.....				68,000,000.....	01/06/2016.....
LN1610069.....		Rochester.....	NY.....		02/01/2016.....	4.307.....	5,244,540.....		32,866.....				24,254,000.....	02/04/2016.....
LN1610101.....		Los Angeles.....	CA.....		02/09/2016.....	4.157.....	22,227,737.....		115,397.....				101,785,067.....	01/26/2016.....
LN1610176.....		Austin.....	TX.....		02/25/2016.....	4.553.....	14,698,699.....		15.....				22,800,000.....	05/11/2015.....
LN1620019.....		Tarrytown.....	NY.....		01/08/2016.....	6.974.....	2,809,697.....		21,788.....				111,927,915.....	11/23/2015.....
LN1620035.....		Pasadena.....	CA.....		01/22/2016.....	10.786.....	7,943,077.....		57,818.....				93,910,870.....	12/28/2015.....
LN1620050.....	CF.....	Clearwater Beach.....	FL.....		02/01/2016.....	4.157.....	1,494,664.....		5,291.....				68,000,000.....	01/06/2016.....
LN1620068.....		Rochester.....	NY.....		02/01/2016.....	11.999.....	1,793,740.....		10,713.....				24,254,000.....	02/04/2016.....
LN1620084.....		Nashville.....	TN.....		02/02/2016.....	9.407.....	3,434,630.....		7,594.....				23,885,500.....	01/14/2016.....
LN1620100.....		Los Angeles.....	CA.....		02/09/2016.....	4.157.....	1,709,826.....		8,877.....				101,785,051.....	01/26/2016.....
LN1630018.....		Tarrytown.....	NY.....		01/08/2016.....	12.580.....	9,116,023.....		33,001.....				111,927,915.....	11/23/2015.....
LN1630059.....	CF.....	Clearwater Beach.....	FL.....		02/01/2016.....	4.157.....	1,494,664.....		5,291.....				68,000,000.....	01/06/2016.....
LN1630091.....		Los Angeles.....	CA.....		02/04/2016.....	10.907.....	4,125,598.....		13,012.....				39,830,000.....	01/18/2016.....
LN1630109.....		Los Angeles.....	CA.....		02/09/2016.....	4.157.....	1,709,826.....		8,877.....				101,785,051.....	01/26/2016.....
LN1640058.....	CF.....	Clearwater Beach.....	FL.....		02/01/2016.....	11.268.....	8,277,521.....		27,258.....				68,000,000.....	01/06/2016.....
LN1640108.....		Los Angeles.....	CA.....		02/09/2016.....	11.157.....	6,959,284.....		36,768.....				101,785,051.....	01/26/2016.....
LN2014220.....		Hopkinsville.....	KY.....		07/31/2015.....	11.568.....	3,481,575.....		12,909.....				8,108,760.....	06/04/2015.....
LN2015151.....		Louisville.....	KY.....		04/02/2015.....	11.568.....	6,254,317.....						28,735,000.....	04/01/2015.....
LN2016035.....		Elizabeth.....	NJ.....		03/18/2016.....	12.068.....	5,897,941.....		12,915.....				9,950,020.....	03/17/2016.....
LN2016092.....		Oxnard.....	CA.....		04/15/2016.....	11.068.....	13,907,878.....		43,878.....				26,294,610.....	03/22/2016.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.1

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN2016126.....		Malibu.....	CA.....		12/07/2016.....	10.805.....	14,637,891.....		72,095.....				73,530,000.....	07/01/2016
LN2016134.....		Buffalo.....	NY.....		07/08/2016.....	10.568.....	12,259,681.....		47,901.....				18,122,000.....	06/06/2016
LN2116090.....		Naples.....	FL.....		07/29/2016.....	12.068.....	10,718,268.....		47,189.....				26,450,000.....	06/14/2016
LN6501214.....		San Jose.....	CA.....		03/10/2016.....	12.886.....	2,713,722.....		8,805.....				9,544,510.....	02/15/2016
LN6501297.....		Austin.....	TX.....		03/15/2016.....	10.457.....	3,131,754.....		10,311.....				6,511,250.....	02/02/2016
LN6501354.....		Lawrence.....	KS.....		03/04/2016.....	3.407.....	14,663,767.....		72,449.....				30,562,832.....	01/26/2016
LN6501362.....		Lawrence.....	KS.....		03/04/2016.....	8.407.....	1,629,043.....		7,803.....				30,562,832.....	01/26/2016
LN6501370.....		Lawrence.....	KS.....		03/04/2016.....	11.307.....	3,474,990.....		16,340.....				30,562,832.....	01/26/2016
LN6501396.....		Plano.....	TX.....		03/31/2016.....	4.407.....	12,371,464.....		90,961.....				107,940,500.....	11/04/2015
LN6501404.....		Plano.....	TX.....		03/31/2016.....	11.074.....	5,296,265.....		38,047.....				107,940,500.....	11/04/2015
LN6501412.....		Woodmere.....	NY.....		03/31/2016.....	14.478.....	6,545,254.....		125,037.....				72,256,310.....	01/14/2016
LN6501420.....		Los Angeles.....	CA.....		03/08/2016.....	4.157.....	12,047,206.....						101,785,067.....	01/26/2016
LN6501438.....		Los Angeles.....	CA.....		03/08/2016.....	4.157.....	926,708.....						101,785,067.....	01/26/2016
LN6501446.....		Los Angeles.....	CA.....		03/08/2016.....	4.157.....	926,708.....						101,785,067.....	01/26/2016
LN6501453.....		Los Angeles.....	CA.....		03/08/2016.....	11.157.....	4,633,540.....						101,785,051.....	01/26/2016
LN6501479.....		Los Angeles.....	CA.....		02/18/2016.....	4.757.....	3,987,859.....						78,118,074.....	11/19/2015
LN6501487.....		Los Angeles.....	CA.....		02/18/2016.....	9.957.....	1,329,286.....						78,118,074.....	11/19/2015
LN6501495.....		Pasadena.....	CA.....		02/19/2016.....	4.907.....	18,153,389.....						93,910,870.....	12/28/2015
LN6501503.....		Pasadena.....	CA.....		02/19/2016.....	10.786.....	7,540,267.....						93,910,870.....	12/28/2015
LN6501610.....		Plano.....	TX.....		04/05/2016.....	4.407.....	11,068,968.....						107,940,500.....	11/04/2015
LN6501719.....		Plano.....	TX.....		04/05/2016.....	11.074.....	4,743,843.....						107,940,500.....	11/04/2015
LN6501818.....		Plantation.....	FL.....		04/07/2016.....	4.303.....	35,947,913.....		202,489.....				91,526,683.....	12/28/2015
LN6501917.....		Plantation.....	FL.....		04/07/2016.....	14.303.....	10,779,798.....		61,128.....				91,526,683.....	12/28/2015
LN6510009.....		Austin.....	TX.....		05/04/2016.....	4.157.....	18,265,254.....		101,043.....				88,796,675.....	05/04/2016
LN6510017.....		Austin.....	TX.....		05/04/2016.....	6.587.....	2,093,268.....		10,631.....				88,796,675.....	05/04/2016
LN6510025.....		Austin.....	TX.....		05/04/2016.....	12.747.....	9,301,669.....		48,729.....				88,796,675.....	05/04/2016
LN6510041.....	CF.....	Manhattan Beach.....	CA.....		05/06/2016.....	4.157.....	14,043,184.....		63,245.....				39,928,027.....	05/05/2016
LN6510058.....	CF.....	Manhattan Beach.....	CA.....		05/06/2016.....	7.907.....	1,002,938.....		4,483.....				39,928,027.....	05/05/2016
LN6510066.....	CF.....	Manhattan Beach.....	CA.....		05/06/2016.....	13.207.....	3,151,361.....		14,677.....				39,928,027.....	05/05/2016
LN6510082.....		Santa Rosa.....	CA.....		05/24/2016.....	5.157.....	485,575.....						7,465,000.....	09/10/2015
LN6510108.....		Austin.....	TX.....		06/07/2016.....	10.457.....	707,636.....						6,511,250.....	02/02/2016
LN6510116.....		Philadelphia.....	PA.....		06/15/2016.....	7.157.....	1,275,000.....						36,479,170.....	04/28/2016
LN6510124.....		Philadelphia.....	PA.....		06/15/2016.....	13.300.....	8,216,667.....						36,479,170.....	04/28/2016
LN6510140.....		Philadelphia.....	PA.....		06/15/2016.....	3.907.....	15,300,000.....						36,479,170.....	04/28/2016
LN6510157.....		Champaign.....	IL.....		06/01/2016.....	3.907.....	20,173,316.....		71,673.....				42,000,000.....	05/24/2016
LN6510165.....		Champaign.....	IL.....		06/01/2016.....	3.907.....	1,852,535.....		6,582.....				42,000,000.....	05/24/2016
LN6510173.....		Champaign.....	IL.....		06/01/2016.....	11.615.....	6,084,368.....		22,148.....				42,000,000.....	05/24/2016
LN6510199.....		Chicago.....	IL.....		06/14/2016.....	11.270.....	2,207,821.....		29,656.....				16,042,427.....	05/24/2016
LN6510215.....		San Antonio.....	TX.....		06/20/2016.....	4.407.....	1,417,094.....		8,117.....				9,267,751.....	04/04/2016
LN6510223.....		San Antonio.....	TX.....		06/20/2016.....	13.157.....	873,600.....		5,121.....				9,267,751.....	04/04/2016
LN6510264.....		Nashville.....	TN.....		07/12/2016.....	9.407.....	144,939.....						23,885,500.....	01/14/2016
LN6510272.....		Amityville.....	NY.....		07/06/2016.....	4.907.....	1,800,056.....		44,514.....				38,612,485.....	05/18/2016
LN6510280.....		Amityville.....	NY.....		07/06/2016.....	17.764.....	965,823.....		22,254.....				38,612,485.....	05/18/2016
LN6510298.....		Amityville.....	NY.....		07/06/2016.....	4.907.....	1,499,393.....		37,460.....				31,129,888.....	05/18/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6510306.....		Amityville.....	NY.....		07/06/2016.....	17.764.....	804,468.....		18,724.....				31,129,888.....	05/18/2016
LN6510314.....		Burbank.....	CA.....		07/19/2016.....	4.157.....	17,330,170.....		66,709.....				49,778,223.....	06/21/2016
LN6510322.....		Burbank.....	CA.....		07/19/2016.....	10.357.....	11,732,914.....		45,094.....				49,778,210.....	06/21/2016
LN6510330.....		Long Island City.....	NY.....		07/11/2016.....	4.157.....	41,820,245.....		125,901.....				99,454,220.....	06/08/2016
LN6510348.....		Long Island City.....	NY.....		07/11/2016.....	7.907.....	2,986,823.....		9,015.....				99,454,220.....	06/08/2016
LN6510355.....		Long Island City.....	NY.....		07/11/2016.....	10.407.....	12,919,002.....		39,146.....				99,454,220.....	06/08/2016
LN6510371.....	CF.....	Asheville.....	NC.....		07/08/2016.....	4.157.....	14,250,263.....		58,627.....				43,785,962.....	06/13/2016
LN6510389.....	CF.....	Asheville.....	NC.....		07/08/2016.....	5.657.....	1,096,079.....		4,516.....				43,785,962.....	06/13/2016
LN6510397.....	CF.....	Asheville.....	NC.....		07/08/2016.....	6.407.....	1,096,033.....		4,520.....				43,785,962.....	06/13/2016
LN6510405.....	CF.....	Asheville.....	NC.....		07/08/2016.....	13.314.....	5,478,148.....		22,886.....				43,785,962.....	06/13/2016
LN6510413.....		Miami.....	FL.....		07/08/2016.....	4.407.....	4,136,652.....		30,820.....				29,723,684.....	05/16/2016
LN6510421.....		Miami.....	FL.....		07/08/2016.....	14.639.....	2,649,923.....		19,497.....				29,723,684.....	05/16/2016
LN6510447.....		New Orleans.....	LA.....		07/27/2016.....	4.407.....	18,043,939.....		27,418.....				47,662,866.....	05/05/2016
LN6510454.....		New Orleans.....	LA.....		07/27/2016.....	14.407.....	6,956,140.....		8,325.....				47,662,866.....	05/05/2016
LN6510470.....		Burbank.....	CA.....		03/06/2017.....	4.157.....	2,142,033.....						49,778,210.....	06/21/2016
LN6510488.....		Burbank.....	CA.....		08/12/2016.....	10.357.....	1,450,527.....						49,778,210.....	06/21/2016
LN6510504.....		Beverly Hills.....	CA.....		08/02/2016.....	11.066.....	4,945,743.....		16,694.....				13,557,500.....	06/24/2016
LN6510520.....		Woodmere.....	NY.....		08/15/2016.....	5.907.....	25,437,041.....						72,256,310.....	01/14/2016
LN6510538.....		Woodmere.....	NY.....		08/15/2016.....	14.478.....	8,075,393.....						72,256,310.....	01/14/2016
LN6510546.....		Woodmere.....	NY.....		08/15/2016.....	14.478.....	1,107,974.....						72,256,310.....	01/14/2016
LN6510579.....		Beverly Hills.....	CA.....		08/22/2016.....	11.066.....	1,703,229.....						13,557,500.....	06/24/2016
LN6510603.....		Amityville.....	NY.....		09/28/2016.....	4.907.....	8,431,978.....						38,612,485.....	05/18/2016
LN6510611.....		Amityville.....	NY.....		08/08/2016.....	4.907.....	573,692.....						38,612,485.....	05/18/2016
LN6510629.....		Amityville.....	NY.....		11/30/2016.....	4.907.....	2,741,209.....						31,129,888.....	05/18/2016
LN6510637.....		Amityville.....	NY.....		08/08/2016.....	4.907.....	444,010.....						31,129,888.....	05/18/2016
LN6510645.....		Amityville.....	NY.....		09/28/2016.....	17.764.....	4,540,296.....						38,612,485.....	05/18/2016
LN6510652.....		Amityville.....	NY.....		08/08/2016.....	17.764.....	308,911.....						38,612,485.....	05/18/2016
LN6510660.....		Amityville.....	NY.....		11/30/2016.....	17.764.....	1,476,036.....						31,129,888.....	05/18/2016
LN6510678.....		Amityville.....	NY.....		08/08/2016.....	17.764.....	239,082.....						31,129,888.....	05/18/2016
LN6510686.....		Miami.....	FL.....		08/08/2016.....	4.407.....	2,102,219.....						29,723,684.....	05/16/2016
LN6510694.....		Miami.....	FL.....		08/08/2016.....	14.639.....	1,559,101.....						29,723,684.....	05/16/2016
LN6510702.....		New York.....	NY.....		08/26/2016.....	4.564.....	5,292,647.....		43,471.....				29,659,087.....	07/20/2016
LN6510710.....		New York.....	NY.....		08/26/2016.....	12.135.....	2,848,045.....		22,571.....				29,659,087.....	07/20/2016
LN6510728.....		Chicago.....	IL.....		09/08/2016.....	11.270.....	444,053.....						16,042,427.....	05/24/2016
LN6510736.....		Tallahassee.....	FL.....		09/08/2016.....	3.657.....	6,403,586.....		22,774.....				15,003,331.....	08/08/2016
LN6510744.....		Tallahassee.....	FL.....		09/08/2016.....	6.657.....	1,600,812.....		5,704.....				15,003,331.....	08/08/2016
LN6510751.....		Tallahassee.....	FL.....		09/08/2016.....	9.807.....	2,166,332.....		7,752.....				15,003,331.....	08/08/2016
LN6510777.....		Rochester.....	NY.....		09/13/2016.....	4.307.....	4,669,750.....						24,254,000.....	02/04/2016
LN6510785.....		Rochester.....	NY.....		09/13/2016.....	11.999.....	2,248,398.....						24,254,000.....	02/04/2016
LN6510793.....		Seattle.....	WA.....		09/21/2016.....	4.261.....	9,233,522.....		69,954.....				43,320,000.....	07/26/2016
LN6510801.....		Seattle.....	WA.....		09/21/2016.....	11.761.....	3,954,751.....		28,870.....				43,320,000.....	07/26/2016
LN6510868.....		San Jose.....	CA.....		09/29/2016.....	3.657.....	1,068,510.....						9,544,508.....	02/15/2016
LN6510876.....		San Jose.....	CA.....		09/29/2016.....	12.886.....	267,889.....						9,544,510.....	02/15/2016
LN6510892.....		New York.....	NY.....		09/29/2016.....	13.658.....	5,673,818.....		27,607.....				15,129,240.....	07/20/2016

E04.2

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6510918.....		San Bernardino.....	CA.....		09/30/2016.....	3.943.....	16,710,124.....		95,084.....				39,345,000.....	10/07/2016
LN6510926.....		San Bernardino.....	CA.....		09/30/2016.....	6.568.....	2,784,863.....		15,875.....				39,345,000.....	10/07/2016
LN6510934.....		San Bernardino.....	CA.....		09/30/2016.....	11.903.....	6,640,197.....		38,094.....				39,345,000.....	10/07/2016
LN6511007.....		Woodmere.....	NY.....		10/17/2016.....	5.907.....	2,865,769.....		1,025.....				72,256,310.....	01/14/2016
LN6511015.....		Portland.....	OR.....		10/13/2016.....	4.407.....	1,283,523.....		31,804.....				38,100,000.....	08/01/2016
LN6511023.....		Portland.....	OR.....		10/13/2016.....	13.782.....	355,641.....		8,143.....				38,100,000.....	08/01/2016
LN6511049.....		New York.....	NY.....		10/10/2016.....	4.564.....	2,935,775.....						29,659,087.....	07/20/2016
LN6511056.....		New York.....	NY.....		10/10/2016.....	12.135.....	1,580,802.....						29,659,087.....	07/20/2016
LN6511064.....		Seattle.....	WA.....		10/18/2016.....	4.261.....	6,650,000.....						43,320,000.....	07/26/2016
LN6511072.....		Seattle.....	WA.....		10/18/2016.....	11.761.....	2,850,000.....						43,320,000.....	07/26/2016
LN6511080.....	CF.....	Asheville.....	NC.....		10/27/2016.....	4.157.....	1,702,822.....						43,785,962.....	06/13/2016
LN6511098.....	CF.....	Asheville.....	NC.....		10/27/2016.....	5.657.....	130,986.....						43,785,962.....	06/13/2016
LN6511106.....	CF.....	Asheville.....	NC.....		10/27/2016.....	6.407.....	130,986.....						43,785,962.....	06/13/2016
LN6511114.....	CF.....	Asheville.....	NC.....		10/27/2016.....	13.314.....	654,932.....						43,785,962.....	06/13/2016
LN6511155.....		Atlanta.....	GA.....		10/21/2016.....	9.807.....	5,816,673.....		15,630.....				14,053,652.....	09/29/2016
LN6511221.....		Clay.....	NY.....		10/24/2016.....	13.302.....	429,272.....						41,090,000.....	10/17/2016
LN6511254.....		Frisco.....	CO.....		10/28/2016.....	8.338.....	1,547,504.....		5,972.....				17,708,068.....	08/23/2016
LN6511262.....		Frisco.....	CO.....		10/28/2016.....	11.338.....	8,789,301.....		35,342.....				17,708,068.....	08/23/2016
LN6511312.....		San Diego.....	CA.....		11/02/2016.....	4.007.....	14,305,814.....		81,560.....				71,486,413.....	10/12/2016
LN6511320.....		San Diego.....	CA.....		11/02/2016.....	7.007.....	2,201,383.....		12,061.....				71,486,413.....	10/12/2016
LN6511338.....		San Diego.....	CA.....		11/02/2016.....	9.927.....	4,220,682.....		21,142.....				71,486,413.....	10/12/2016
LN6511353.....		El Segundo.....	CA.....		11/14/2016.....	3.907.....	10,461,868.....		43,544.....				47,078,035.....	11/08/2016
LN6511361.....		El Segundo.....	CA.....		02/27/2017.....	3.907.....	244,374.....						47,078,035.....	11/08/2016
LN6511379.....		El Segundo.....	CA.....		11/14/2016.....	7.657.....	1,609,380.....		6,625.....				47,078,035.....	11/08/2016
LN6511387.....		El Segundo.....	CA.....		02/27/2017.....	7.657.....	37,596.....						47,078,042.....	11/08/2016
LN6511395.....		El Segundo.....	CA.....		11/14/2016.....	10.007.....	12,665,880.....		51,868.....				47,078,035.....	11/08/2016
LN6511403.....		El Segundo.....	CA.....		11/14/2016.....	10.007.....	295,793.....		54.....				47,078,035.....	11/08/2016
LN6511411.....		Menlo Park.....	CA.....		11/14/2016.....	4.965.....	30,004,274.....		76,574.....				94,140,000.....	02/23/2016
LN6511429.....		Menlo Park.....	CA.....		11/14/2016.....	7.407.....	2,564,669.....		6,398.....				94,140,000.....	02/23/2016
LN6511437.....		Menlo Park.....	CA.....		11/14/2016.....	13.374.....	17,185,270.....		40,788.....				94,140,000.....	02/23/2016
LN6511452.....		New York.....	NY.....		11/08/2016.....	13.450.....	1,226,045.....						15,129,240.....	07/20/2016
LN6511478.....		Mill Valley.....	CA.....		11/15/2016.....	9.907.....	5,651,588.....		23,309.....				15,304,647.....	10/19/2016
LN6511486.....		North Hills.....	NY.....		11/21/2016.....	5.407.....	16,407,645.....		203,133.....				169,827,575.....	11/14/2016
LN6511494.....		North Hills.....	NY.....		11/21/2016.....	14.074.....	3,918,653.....		45,586.....				169,827,575.....	11/14/2016
LN6511502.....		North Hills.....	NY.....		11/21/2016.....	5.407.....	7,695,896.....		20,427.....				169,827,575.....	11/14/2016
LN6511510.....		North Hills.....	NY.....		11/21/2016.....	14.074.....	6,134,901.....		8,218.....				169,827,575.....	11/14/2016
LN6511528.....		North Hills.....	NY.....		11/21/2016.....	5.407.....	1,832,755.....		4,703.....				169,827,575.....	11/14/2016
LN6511536.....		North Hills.....	NY.....		11/21/2016.....	14.074.....	1,371,687.....		1,878.....				169,827,575.....	11/14/2016
LN6511551.....		New York.....	NY.....		11/30/2016.....	5.407.....	7,918,784.....		52,609.....				146,083,459.....	10/27/2016
LN6511569.....		New York.....	NY.....		11/30/2016.....	5.407.....	7,918,784.....		52,609.....				146,083,459.....	10/27/2016
LN6511577.....		New York.....	NY.....		11/30/2016.....	15.407.....	6,963,411.....		44,296.....				146,083,459.....	10/27/2016
LN6511585.....		New York.....	NY.....		11/30/2016.....	5.407.....	2,342,241.....		2,722.....				146,083,459.....	10/27/2016
LN6511593.....		New York.....	NY.....		11/30/2016.....	15.407.....	1,261,168.....		1,493.....				146,083,459.....	10/27/2016
LN6511619.....		New York.....	NY.....		12/02/2016.....	13.450.....	1,486,446.....						15,129,240.....	07/20/2016

E04.3

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6511627.....		Kamuela.....	HI.....		12/02/2016.....	4.907.....	6,122,670.....		53,171.....				55,418,337.....	11/08/2016
LN6511635.....		Kamuela.....	HI.....		12/02/2016.....	8.407.....	1,020,596.....		8,497.....				55,418,337.....	11/08/2016
LN6511643.....		Kamuela.....	HI.....		12/02/2016.....	14.574.....	2,221,597.....		17,240.....				55,418,337.....	11/08/2016
LN6511692.....		Long Island City.....	NY.....		12/08/2016.....	4.157.....	2,038,092.....						99,454,220.....	06/08/2016
LN6511700.....		Long Island City.....	NY.....		12/08/2016.....	7.907.....	145,578.....						99,454,220.....	06/08/2016
LN6511718.....		Long Island City.....	NY.....		12/08/2016.....	10.407.....	671,088.....						99,454,220.....	06/08/2016
LN6511726.....		Roseland.....	NJ.....		12/09/2016.....	3.907.....	3,063,020.....		14,535.....				24,398,277.....	12/02/2016
LN6511734.....		Roseland.....	NJ.....		12/09/2016.....	7.532.....	490,063.....		2,295.....				24,398,277.....	12/02/2016
LN6511742.....		Roseland.....	NJ.....		12/09/2016.....	11.134.....	4,773,789.....		22,134.....				24,398,277.....	12/02/2016
LN6511767.....		Austin.....	TX.....		12/28/2016.....	4.157.....	3,104,310.....						88,796,675.....	05/04/2016
LN6511775.....		Austin.....	TX.....		12/28/2016.....	6.587.....	355,917.....						88,796,675.....	05/04/2016
LN6511783.....		Austin.....	TX.....		12/28/2016.....	12.747.....	1,702,125.....						88,796,675.....	05/04/2016
LN6511825.....		Dallas.....	TX.....		12/21/2016.....	10.650.....	14,021,216.....		42,669.....				27,079,468.....	11/11/2016
LN6511858.....		Portsmouth.....	VA.....		12/28/2016.....	4.289.....	20,560,471.....		71,381.....				44,251,157.....	12/21/2016
LN6511866.....		Portsmouth.....	VA.....		12/28/2016.....	4.289.....	8,758,306.....		1,511,981.....				44,251,157.....	12/21/2016
LN6511890.....		Greenbelt.....	MD.....		12/22/2016.....	12.257.....	4,590,203.....		14,837.....				50,777,461.....	12/09/2016
LN6511916.....		Chicago.....	IL.....		01/05/2017.....	4.257.....	2,005,187.....						16,042,427.....	05/24/2016
LN6511924.....		Chicago.....	IL.....		01/05/2017.....	10.540.....	231,368.....						16,042,427.....	05/24/2016
LN6511932.....		Kamuela.....	HI.....		01/06/2017.....	4.907.....	4,672,209.....						55,418,337.....	11/08/2016
LN6511940.....		Kamuela.....	HI.....		01/06/2017.....	8.407.....	778,701.....						55,418,337.....	11/08/2016
LN6511957.....		Kamuela.....	HI.....		01/06/2017.....	14.574.....	2,336,104.....						55,418,337.....	11/08/2016
LN6511965.....	CF.....	Manhattan Beach.....	CA.....		01/09/2017.....	4.157.....	2,451,839.....						39,928,027.....	05/05/2016
LN6511973.....	CF.....	Manhattan Beach.....	CA.....		01/09/2017.....	7.907.....	175,131.....						39,928,027.....	05/05/2016
LN6511981.....	CF.....	Manhattan Beach.....	CA.....		01/09/2017.....	13.207.....	875,657.....						39,928,027.....	05/05/2016
LN6511999.....		San Diego.....	CA.....		01/13/2017.....	4.007.....	6,338,765.....		5,726.....				71,486,413.....	10/12/2016
LN6512005.....		San Diego.....	CA.....		01/13/2017.....	7.007.....	975,171.....		857.....				71,486,413.....	10/12/2016
LN6512013.....		San Diego.....	CA.....		01/13/2017.....	9.927.....	2,437,794.....		2,010.....				71,486,413.....	10/12/2016
LN6512021.....		Tarrytown.....	NY.....		01/20/2017.....	3.724.....	880,964.....						111,927,915.....	11/23/2015
LN6512039.....		Tarrytown.....	NY.....		01/20/2017.....	6.974.....	73,757.....						111,927,915.....	11/23/2015
LN6512047.....		Tarrytown.....	NY.....		01/20/2017.....	12.580.....	281,518.....						111,927,915.....	11/23/2015
LN6512054.....		Portland.....	OR.....		01/09/2017.....	4.407.....	2,054,564.....						38,100,000.....	08/01/2016
LN6512062.....		Portland.....	OR.....		01/09/2017.....	13.782.....	1,369,709.....						38,100,000.....	08/01/2016
LN6512070.....		Boston.....	MA.....		01/05/2017.....	4.407.....	1,192,419.....		4,419.....				39,690,000.....	12/05/2016
LN6512088.....		Boston.....	MA.....		01/05/2017.....	11.282.....	9,931,018.....		40,918.....				39,690,000.....	12/05/2016
LN6512104.....		East Elmhurst.....	NY.....		01/11/2017.....	4.407.....	21,467,860.....		113,704.....				81,300,000.....	12/27/2016
LN6512112.....		East Elmhurst.....	NY.....		01/11/2017.....	9.574.....	2,300,174.....		12,229.....				81,300,000.....	12/27/2016
LN6512120.....		East Elmhurst.....	NY.....		01/11/2017.....	11.351.....	5,386,941.....		28,720.....				81,300,000.....	12/27/2016
LN6512146.....		East Elmhurst.....	NY.....		01/11/2017.....	4.407.....	2,443,397.....		3,668.....				81,300,000.....	12/27/2016
LN6512153.....		East Elmhurst.....	NY.....		01/11/2017.....	9.574.....	261,794.....		394.....				81,300,000.....	12/27/2016
LN6512161.....		East Elmhurst.....	NY.....		01/11/2017.....	11.351.....	785,386.....		1,187.....				81,300,000.....	12/27/2016
LN6512195.....		Roseland.....	NJ.....		01/23/2017.....	9.807.....	15,438,682.....		46,079.....				29,207,500.....	11/23/2016
LN6512211.....		Floral Park.....	NY.....		01/27/2017.....	3.907.....	27,766,995.....		105,824.....				80,700,000.....	01/22/2017
LN6512229.....		Floral Park.....	NY.....		01/27/2017.....	8.077.....	3,786,639.....		14,661.....				80,700,000.....	01/22/2017
LN6512237.....		Floral Park.....	NY.....		01/27/2017.....	9.106.....	9,059,918.....		35,244.....				80,700,000.....	01/22/2017

E04.4

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6512252.....		Floral Park.....	NY.....		01/27/2017.....	3.907.....	2,606,245.....		187.....				80,700,000.....	01/22/2017
LN6512260.....		Floral Park.....	NY.....		01/27/2017.....	8.077.....	355,397.....		26.....				80,700,000.....	01/22/2017
LN6512278.....		Floral Park.....	NY.....		01/27/2017.....	9.106.....	987,215.....		72.....				80,700,000.....	01/22/2017
LN6512377.....		Dallas.....	TX.....		02/14/2017.....	10.621.....	4,449,454.....		26,395.....				31,019,220.....	02/01/2017
LN6512393.....		Tucson.....	AZ.....		02/15/2017.....	3.557.....	9,739,748.....		26,756.....				23,600,000.....	11/21/2016
LN6512401.....		Tucson.....	AZ.....		02/15/2017.....	7.157.....	695,669.....		1,884.....				23,600,000.....	11/21/2016
LN6512419.....		Tucson.....	AZ.....		02/15/2017.....	7.657.....	695,667.....		1,882.....				23,600,000.....	11/21/2016
LN6512427.....		Tucson.....	AZ.....		02/15/2017.....	10.257.....	2,284,838.....		6,156.....				23,600,000.....	11/21/2016
LN6512443.....		Los Angeles.....	CA.....		03/22/2017.....	8.600.....	9,362,202.....		87,964.....				84,112,500.....	03/13/2017
LN6512468.....		Dallas.....	TX.....		06/14/2017.....	4.407.....	2,084,193.....						31,019,220.....	02/01/2017
LN6512476.....		Dallas.....	TX.....		06/14/2017.....	6.574.....	625,258.....						31,019,220.....	02/01/2017
LN6512484.....		Dallas.....	TX.....		03/28/2017.....	10.621.....	2,649,554.....						31,019,220.....	02/01/2017
LN6512492.....		Rochester.....	NY.....		03/30/2017.....	3.907.....	11,086,931.....		29,842.....				28,080,000.....	03/06/2017
LN6512500.....		Rochester.....	NY.....		03/30/2017.....	8.107.....	2,409,982.....		6,267.....				28,080,000.....	03/06/2017
LN6512518.....		Rochester.....	NY.....		03/30/2017.....	11.324.....	5,205,272.....		13,247.....				28,080,000.....	03/06/2017
LN6512534.....		Nashville.....	TN.....		04/27/2017.....	4.057.....	18,295,621.....		43,621.....				77,734,249.....	03/30/2017
LN6512542.....		Nashville.....	TN.....		04/27/2017.....	6.021.....	3,966,641.....		9,349.....				77,734,249.....	03/30/2017
LN6512559.....		Nashville.....	TN.....		04/27/2017.....	12.261.....	18,568,810.....		42,843.....				77,734,249.....	03/30/2017
LN6512575.....		Wanship.....	UT.....		05/05/2017.....	4.657.....	3,601,069.....		20,569.....				50,750,000.....	04/05/2017
LN6512583.....		Wanship.....	UT.....		05/05/2017.....	6.407.....	600,121.....		3,371.....				50,750,000.....	04/05/2017
LN6512591.....		Wanship.....	UT.....		05/05/2017.....	10.445.....	7,802,318.....		44,568.....				50,750,000.....	04/05/2017
LN6512609.....		Roseland.....	NJ.....		05/05/2017.....	9.807.....	433,852.....						29,207,500.....	11/23/2016
LN6512617.....		New York.....	NY.....		05/10/2017.....	3.907.....	17,542,103.....		59,985.....				60,685,255.....	05/11/2017
LN6512625.....		New York.....	NY.....		05/10/2017.....	7.657.....	1,253,421.....		4,698.....				60,685,255.....	05/11/2017
LN6512633.....		New York.....	NY.....		05/10/2017.....	8.157.....	1,253,409.....		4,686.....				60,685,255.....	05/11/2017
LN6512641.....		New York.....	NY.....		05/10/2017.....	10.407.....	2,712,277.....		9,838.....				60,685,255.....	05/11/2017
LN6512666.....		Brooklyn.....	NY.....		05/16/2017.....	4.907.....	5,586,369.....		17,619.....				19,800,000.....	04/12/2017
LN6512674.....		Brooklyn.....	NY.....		05/16/2017.....	14.407.....	5,306,678.....		16,365.....				19,800,000.....	04/12/2017
LN6512690.....		Dallas.....	TX.....		05/18/2017.....	3.907.....	8,594,921.....		25,112.....				31,717,632.....	05/05/2017
LN6512708.....		Dallas.....	TX.....		05/18/2017.....	7.282.....	2,455,494.....		6,977.....				31,717,632.....	05/05/2017
LN6512716.....		Dallas.....	TX.....		05/18/2017.....	10.041.....	4,759,749.....		13,263.....				31,717,632.....	05/05/2017
LN6512732.....		Los Angeles.....	CA.....		05/31/2017.....	10.907.....	106,316.....						39,830,000.....	01/18/2016
LN6512740.....		Wanship.....	UT.....		06/07/2017.....	4.657.....	1,621,497.....						50,750,000.....	04/05/2017
LN6512757.....		Wanship.....	UT.....		06/07/2017.....	6.407.....	270,255.....						50,750,000.....	04/05/2017
LN6512765.....		Wanship.....	UT.....		06/07/2017.....	10.445.....	3,513,244.....						50,750,000.....	04/05/2017
LN6512807.....		Falls Church.....	VA.....		06/06/2017.....	10.657.....	4,962,746.....		15,125.....				8,723,077.....	06/01/2017
LN6512849.....		Dallas.....	TX.....		06/19/2017.....	3.407.....	77,546,594.....		277,844.....				183,300,000.....	04/12/2017
LN6512856.....		Dallas.....	TX.....		06/19/2017.....	6.907.....	5,977,332.....		33,582.....				183,300,000.....	04/12/2017
LN6512864.....		Dallas.....	TX.....		06/19/2017.....	8.157.....	5,981,744.....		37,994.....				183,300,000.....	04/12/2017
LN6512872.....		Dallas.....	TX.....		06/19/2017.....	9.657.....	5,987,346.....		43,596.....				183,300,000.....	04/12/2017
LN6512880.....		Dallas.....	TX.....		06/19/2017.....	9.782.....	14,370,832.....		105,832.....				183,300,000.....	04/12/2017
LN6512906.....		Concord.....	CA.....		06/20/2017.....	3.757.....	10,241,897.....		56,403.....				52,500,000.....	05/11/2017
LN6512914.....		Concord.....	CA.....		06/20/2017.....	6.757.....	1,139,848.....		8,126.....				52,500,000.....	05/11/2017
LN6512922.....		Concord.....	CA.....		06/20/2017.....	9.857.....	3,806,004.....		33,599.....				52,500,000.....	05/11/2017
LN6512955.....		Dallas.....	TX.....		06/23/2017.....	7.407.....	1,871,276.....		10,642.....				13,297,200.....	06/12/2017

E04.5

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.6

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6512963.....		Dallas.....	TX.....		06/23/2017.....	9.907.....	5,048,949.....		34,920.....				13,297,200.....	06/12/2017
LN6512989.....		New York.....	NY.....		06/26/2017.....	5.407.....	3,322,360.....						146,083,459.....	10/27/2016
LN6512997.....		New York.....	NY.....		06/26/2017.....	15.407.....	1,788,963.....						146,083,459.....	10/27/2016
LN6513003.....		Grove City.....	OH.....		06/26/2017.....	7.407.....	35,643,723.....		175,523.....				60,694,349.....	04/20/2017
LN6513029.....		Hillsboro.....	OR.....		06/30/2017.....	9.157.....	2,550,561.....		11,211.....				17,107,245.....	06/08/2017
LN6513037.....		Hillsboro.....	OR.....		06/30/2017.....	9.782.....	8,928,926.....		41,201.....				17,107,245.....	06/08/2017
LN6513052.....		New York.....	NY.....		07/13/2017.....	4.460.....	7,438,160.....		40,793.....				40,500,000.....	07/19/2017
LN6513060.....		New York.....	NY.....		07/13/2017.....	9.260.....	2,488,399.....		22,610.....				40,500,000.....	07/19/2017
LN6513078.....		Tucson.....	AZ.....		07/07/2017.....	3.557.....	586,961.....						23,600,000.....	11/21/2016
LN6513086.....		Tucson.....	AZ.....		07/07/2017.....	7.157.....	41,926.....						23,600,002.....	11/21/2016
LN6513094.....		Tucson.....	AZ.....		07/07/2017.....	7.657.....	41,926.....						23,600,002.....	11/21/2016
LN6513102.....		Tucson.....	AZ.....		07/07/2017.....	10.257.....	167,703.....						23,600,000.....	11/21/2016
LN6513128.....		New York.....	NY.....		07/19/2017.....	4.564.....	671,336.....						29,659,087.....	07/20/2016
LN6513136.....		New York.....	NY.....		07/19/2017.....	4.407.....	561,979.....						29,659,087.....	07/20/2016
LN6513151.....		Chicago.....	IL.....		07/24/2017.....	4.407.....	20,396,421.....		121,501.....				135,800,000.....	07/07/2017
LN6513169.....		Chicago.....	IL.....		07/24/2017.....	9.094.....	3,894,135.....		32,245.....				135,800,000.....	07/07/2017
LN6513177.....		Chicago.....	IL.....		07/24/2017.....	9.757.....	6,029,833.....		51,930.....				135,800,000.....	07/07/2017
LN6513193.....		Chicago.....	IL.....		07/24/2017.....	4.228.....	1,119,005.....		5,836.....				135,800,000.....	07/07/2017
LN6513201.....		Chicago.....	IL.....		07/24/2017.....	9.094.....	212,300.....		268.....				135,800,000.....	07/07/2017
LN6513219.....		Chicago.....	IL.....		07/24/2017.....	9.757.....	442,326.....		592.....				135,800,000.....	07/07/2017
LN6513227.....		Mill Valley.....	CA.....		07/26/2017.....	4.157.....	838,372.....						15,304,647.....	10/19/2016
LN6513235.....		Mill Valley.....	CA.....		07/26/2017.....	9.907.....	279,457.....						15,304,647.....	10/19/2016
LN6513243.....		Rockville.....	MD.....		08/02/2017.....	4.157.....	6,616,612.....		19,595.....				44,870,000.....	06/23/2017
LN6513250.....		Rockville.....	MD.....		08/02/2017.....	11.157.....	2,269,275.....		8,499.....				44,870,000.....	06/23/2017
LN6513276.....		Eagan.....	MN.....		08/03/2017.....	3.907.....	7,671,340.....		11,442.....				19,374,505.....	07/24/2017
LN6513284.....		Eagan.....	MN.....		08/03/2017.....	6.699.....	1,674,243.....		2,993.....				19,374,505.....	07/24/2017
LN6513292.....		Eagan.....	MN.....		08/03/2017.....	9.710.....	4,242,109.....		8,974.....				19,374,505.....	07/24/2017
LN6513318.....		Austin.....	TX.....		08/07/2017.....	12.747.....	199,927.....		225.....				88,796,675.....	05/04/2016
LN6513326.....		Clay.....	NY.....		08/10/2017.....	13.157.....	6,281,304.....		4,885.....				41,090,000.....	10/17/2016
LN6513334.....		Clay.....	NY.....		08/08/2017.....	13.157.....	65,689.....		41,090.....				41,090,000.....	10/17/2016
LN6513342.....		Huntington Beach.....	CA.....		08/31/2017.....	4.157.....	9,399,671.....		30,404.....				34,580,000.....	08/09/2017
LN6513359.....		Huntington Beach.....	CA.....		08/31/2017.....	8.557.....	2,586,463.....		12,522.....				34,580,000.....	08/09/2017
LN6513375.....		New York.....	NY.....		09/08/2017.....	4.460.....	223,225.....						40,500,000.....	07/19/2017
LN6513383.....		New York.....	NY.....		09/08/2017.....	9.260.....	74,408.....						40,500,000.....	07/19/2017
LN6513391.....		Atlanta.....	GA.....		09/05/2017.....	9.807.....	555,740.....						14,053,652.....	09/29/2016
LN6513409.....		Dallas.....	TX.....		09/01/2017.....	3.907.....	211,680.....						31,717,632.....	05/05/2017
LN6513417.....		Dallas.....	TX.....		09/01/2017.....	7.282.....	60,480.....						31,717,632.....	05/05/2017
LN6513425.....		Dallas.....	TX.....		09/01/2017.....	10.041.....	131,040.....						31,717,632.....	05/05/2017
LN6513433.....		Rockville.....	MD.....		09/08/2017.....	4.157.....	241,136.....						44,870,000.....	06/23/2017
LN6513441.....		Rockville.....	MD.....		09/08/2017.....	11.157.....	103,344.....						44,870,000.....	06/23/2017
LN6513458.....		Colorado Springs.....	CO.....		09/21/2017.....	3.857.....	11,419,347.....		31,966.....				31,428,570.....	07/20/2017
LN6513466.....		Colorado Springs.....	CO.....		09/21/2017.....	6.857.....	1,760,013.....		8,108.....				31,428,570.....	07/20/2017
LN6513474.....		Colorado Springs.....	CO.....		09/21/2017.....	10.057.....	3,904,762.....		22,162.....				31,428,570.....	07/20/2017
LN6513490.....		New Orleans.....	LA.....		09/25/2017.....	10.907.....	1,567,344.....		2,059.....				47,662,866.....	05/05/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6513508.....		Roseland.....	NJ.....		10/05/2017.....	3.907.....	374,788.....						24,398,277.....	12/02/2016
LN6513516.....		Roseland.....	NJ.....		10/05/2017.....	7.532.....	59,966.....						24,398,277.....	12/02/2016
LN6513524.....		Roseland.....	NJ.....		10/05/2017.....	11.134.....	213,845.....						24,398,277.....	12/02/2016
LN6513532.....		Greenbelt.....	MD.....		10/10/2017.....	4.157.....	470,089.....						50,777,461.....	12/09/2016
LN6513540.....		Greenbelt.....	MD.....		10/10/2017.....	7.907.....	72,321.....						50,777,461.....	12/09/2016
LN6513557.....		Greenbelt.....	MD.....		10/10/2017.....	12.257.....	334,192.....						50,777,461.....	12/09/2016
LN6513565.....		San Bernardino.....	CA.....		10/04/2017.....	3.657.....	22,032,747.....		25,047.....				45,000,000.....	08/31/2017
LN6513573.....		San Bernardino.....	CA.....		10/04/2017.....	7.657.....	1,469,358.....		2,178.....				45,000,000.....	08/31/2017
LN6513581.....		San Bernardino.....	CA.....		10/04/2017.....	10.157.....	4,409,044.....		7,504.....				45,000,000.....	08/31/2017
LN6513607.....		Tampa.....	FL.....		10/04/2017.....	3.657.....	7,359,116.....		8,366.....				16,000,000.....	08/30/2017
LN6513615.....		Tampa.....	FL.....		10/04/2017.....	7.657.....	490,778.....		728.....				16,000,000.....	08/30/2017
LN6513623.....		Tampa.....	FL.....		10/04/2017.....	10.157.....	1,472,656.....		2,506.....				16,000,000.....	08/30/2017
LN6513649.....		Providence.....	RI.....		10/20/2017.....	4.007.....	4,470,662.....		16,067.....				14,194,000.....	09/29/2017
LN6513656.....		Providence.....	RI.....		10/20/2017.....	6.507.....	497,585.....		2,630.....				14,194,000.....	03/13/2017
LN6513664.....		Providence.....	RI.....		10/20/2017.....	9.657.....	1,441,977.....		10,693.....				14,194,000.....	09/29/2017
LN6513680.....		Eagan.....	MN.....		10/24/2017.....	3.907.....	56,402.....						19,374,505.....	07/24/2017
LN6513698.....		Eagan.....	MN.....		10/24/2017.....	6.699.....	12,306.....						19,374,515.....	07/24/2017
LN6513706.....		Eagan.....	MN.....		10/24/2017.....	9.710.....	33,841.....						19,374,505.....	07/24/2017
LN6513714.....		Los Angeles.....	CA.....		10/30/2017.....	9.307.....	1,681,443.....						84,112,500.....	03/13/2017
LN6513722.....		Concord.....	CA.....		11/03/2017.....	3.794.....	480,571.....						52,500,000.....	01/06/2016
LN6513730.....		Concord.....	CA.....		11/03/2017.....	6.794.....	53,397.....						52,500,000.....	01/06/2016
LN6513748.....		Concord.....	CA.....		11/03/2017.....	9.894.....	177,989.....						52,500,000.....	01/06/2016
LN6513755.....	CF.....	Clearwater Beach.....	FL.....		11/01/2017.....	4.194.....	820,653.....						68,000,000.....	01/06/2016
LN6513763.....	CF.....	Clearwater Beach.....	FL.....		11/01/2017.....	11.305.....	238,254.....						68,000,000.....	01/06/2016
LN6513771.....		Newark.....	CA.....		11/13/2017.....	4.944.....	10,484,009.....		6,256.....				85,400,000.....	01/06/2016
LN6513789.....		Newark.....	CA.....		11/13/2017.....	9.907.....	10,483,330.....		5,577.....				85,400,000.....	01/06/2016
LN6513797.....		Dallas.....	TX.....		11/22/2017.....	10.688.....	175,727.....						27,079,468.....	01/06/2016
LN6513805.....		Dallas.....	TX.....		11/14/2017.....	7.444.....	64,613.....						13,297,200.....	01/06/2016
LN6513813.....		Dallas.....	TX.....		11/14/2017.....	9.944.....	193,839.....						13,297,200.....	01/06/2016
LN6513821.....		Santa Ana.....	CA.....		12/15/2017.....	3.603.....	14,039,129.....		3,835.....				32,922,374.....	11/07/2017
LN6513839.....		Santa Ana.....	CA.....		12/15/2017.....	8.103.....	4,149,699.....		1,194.....				32,922,374.....	11/07/2017
LN6513854.....		Austin.....	TX.....		12/18/2017.....	14.145.....	1,077,507.....		424.....				122,874,153.....	12/27/2016
LN6513862.....		East Elmhurst.....	NY.....		12/22/2017.....	4.478.....	120,821.....						81,300,000.....	11/02/2017
LN6513870.....		East Elmhurst.....	NY.....		12/22/2017.....	9.645.....	12,945.....						81,300,000.....	12/27/2016
LN6513888.....		East Elmhurst.....	NY.....		12/22/2017.....	11.422.....	38,835.....						81,300,000.....	12/27/2016
LN6513904.....		Saint Petersburg.....	FL.....		12/21/2017.....	8.136.....	7,971,778.....		1,187.....				69,500,000.....	12/01/2017
LN6513920.....		Miami.....	FL.....		12/22/2017.....	4.035.....	34,504,149.....		3,503.....				94,543,102.....	11/20/2017
LN6513938.....		Miami.....	FL.....		12/22/2017.....	6.285.....	9,858,376.....		1,048.....				94,543,102.....	11/20/2017
LN6513946.....		Miami.....	FL.....		12/22/2017.....	10.852.....	22,005,480.....		2,517.....				94,543,102.....	11/20/2017
LN6513961.....		Kohala Coast.....	HI.....		12/22/2017.....	4.785.....	59,406,130.....		6,130.....				194,909,097.....	11/02/2017
LN6513979.....		Kohala Coast.....	HI.....		12/22/2017.....	9.785.....	17,822,009.....		2,009.....				194,909,097.....	11/02/2017
LN6513995.....		Brooklyn.....	NY.....		12/28/2017.....	5.064.....	11,110,781.....		553.....				18,675,000.....	11/06/2017
LN6514019.....		Los Angeles.....	CA.....		12/29/2017.....	8.319.....	8,332,530.....						101,785,067.....	01/26/2016
LOAN15069.....		New York.....	NY.....		04/07/2016.....	14.000.....	202,961.....						245,181.....	03/17/2016

E04.7

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LOAN30019.....		New York.....	NY.....		04/07/2017.....	11.000.....	2,126,860.....						4,043,460.....	02/17/2017
LOAN80121.....		Miami.....	FL.....		10/20/2014.....	10.000.....	10,258,345.....		78,449.....				19,402,961.....	01/07/2015
LOAN80139.....		Los Angeles.....	CA.....		01/16/2015.....	9.000.....	11,670,628.....						30,463,659.....	01/16/2015
LOAN80220.....		Miami.....	FL.....		11/21/2014.....	9.500.....	5,732,484.....		26,427.....				9,202,896.....	11/21/2014
LOAN80253.....		Sunny Isle Beach.....	FL.....		08/04/2015.....	11.750.....	15,305,547.....		129,873.....				31,721,341.....	08/03/2015
LOAN85104.....		Woodbridge.....	NJ.....		12/05/2017.....	11.125.....	3,108,469.....						4,144,625.....	10/20/2017
LOAN90054.....		Denton.....	TX.....		04/01/2016.....	10.000.....	3,998,677.....						5,539,868.....	01/19/2016
LOAN90138.....		Proberta.....	CA.....		05/31/2017.....	10.000.....	1,623,003.....						2,164,004.....	05/23/2017
LOAN91029.....		Lucasville.....	OH.....		08/12/2016.....	10.000.....	961,738.....						1,282,317.....	07/11/2016
LOAN91110.....		Pembroke Pines.....	FL.....		12/02/2016.....	10.000.....	3,147,225.....						4,351,203.....	03/29/2016
LOAN94007.....		Baytown.....	TX.....		05/05/2017.....	12.000.....	10,120,604.....						13,613,942.....	05/02/2017
RVETROAD5.....		Sydney.....	AUS.....		11/24/2016.....	9.500.....	990,400.....		6,294.....				1,523,692.....	11/01/2015
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							2,284,410,823.....	0.....	9,511,394.....	0.....	0.....	0.....	20,607,032,067.....	XXX
Mortgages in Good Standing - Mezzanine Loans														
DOLCEVIT0.....		Lisbon.....	PRT.....		12/30/2016.....	10.588.....	2,101,067.....		10,582.....				2,902,427.....	02/24/2014
KCMOLARP7.....		Chicago.....	IL.....		12/27/2017.....	7.500.....	17,938,989.....		18,989.....				23,342,862.....	12/21/2017
LN6510249.....		San Antonio.....	TX.....		06/20/2016.....	6.000.....	674,830.....						48,330,000.....	04/04/2016
LOAN09054.....		Tampa.....	FL.....		09/20/2016.....	14.000.....	15,361,795.....						25,429,225.....	12/29/2015
LOAN15044.....		Philadelphia.....	PA.....		01/04/2016.....	10.000.....	1,801,000.....						2,054,998.....	10/30/2015
LOAN15093.....		New York.....	NY.....		06/22/2016.....	9.500.....	1,899,351.....						2,178,155.....	04/21/2016
LOAN15168.....		Stamford.....	CT.....		06/30/2014.....	13.318.....	2,251,250.....						2,864,186.....	04/21/2014
LOAN15259.....		New York.....	NY.....		03/18/2015.....	13.868.....	337,147.....						497,267.....	02/11/2014
LOAN15515.....		New York.....	NY.....		06/30/2014.....	12.000.....	1,469,118.....						2,075,025.....	04/25/2013
LOAN15606.....		Somerset.....	NJ.....		07/25/2016.....	14.500.....	16,876,357.....						17,651,246.....	07/22/2016
LOAN19251.....		Boston.....	MA.....		09/19/2017.....	11.000.....	2,506,500.....						3,047,046.....	09/01/2017
LOAN30027.....		New York.....	NY.....		04/05/2017.....	13.068.....	5,592,902.....						7,142,002.....	02/23/2017
LVPPLACE9.....		Fort Myers.....	FL.....		11/30/2017.....	12.000.....	5,879,727.....						6,032,964.....	01/06/2016
MARCOUR16.....		Cambridge.....	MA.....		12/13/2017.....	6.760.....	23,766,053.....		98,768.....				34,443,555.....	06/01/2017
LN1530093.....		Pittsburgh.....	PA.....		12/11/2015.....	11.407.....	1,500,000.....		7,639.....				17,300,000.....	10/27/2015
LN1610028.....		New York.....	NY.....		01/15/2016.....	12.857.....	17,844,725.....		51,494.....				121,000,000.....	11/04/2015
LN1630034.....		Pasadena.....	CA.....		01/22/2016.....	10.786.....	837,100.....		6,093.....				93,910,870.....	12/28/2015
LN1630067.....		Rochester.....	NY.....		02/01/2016.....	11.999.....	732,361.....		4,374.....				24,254,000.....	02/04/2016
LN1630083.....		Nashville.....	TN.....		02/02/2016.....	9.407.....	499,734.....		1,105.....				23,885,500.....	01/14/2016
LN1640017.....		Tarrytown.....	NY.....		01/08/2016.....	12.580.....	1,701,457.....		5,433.....				111,927,915.....	11/23/2015
LN1640090.....		Los Angeles.....	CA.....		02/04/2016.....	10.907.....	1,366,106.....		4,309.....				39,830,000.....	01/18/2016
LN1650057.....		Clearwater Beach.....	FL.....		02/01/2016.....	11.268.....	1,368,371.....		4,506.....				68,000,000.....	01/06/2016
LN1650107.....		Los Angeles.....	CA.....		02/09/2016.....	11.157.....	1,585,397.....		8,376.....				101,785,067.....	01/26/2016
LN6501222.....		San Jose.....	CA.....		03/10/2016.....	12.886.....	607,499.....		1,971.....				9,544,508.....	02/15/2016
LN6501305.....		Austin.....	TX.....		03/15/2016.....	10.457.....	549,077.....		1,808.....				6,511,250.....	02/02/2016
LN6501388.....		Lawrence.....	KS.....		03/04/2016.....	11.307.....	1,954,682.....		9,191.....				30,562,832.....	01/26/2016
LN6501511.....		Pasadena.....	CA.....		02/19/2016.....	10.786.....	794,649.....						93,910,870.....	12/28/2015
LN6502014.....		Plantation.....	FL.....		04/07/2016.....	14.303.....	1,197,755.....		6,792.....				91,526,683.....	12/28/2015
LN6510033.....		Austin.....	TX.....		05/04/2016.....	12.747.....	703,620.....		3,761.....				88,796,675.....	05/04/2016
LN6510074.....		Manhattan Beach.....	CA.....		05/06/2016.....	13.207.....	1,860,753.....		8,666.....				39,928,027.....	05/05/2016

E04.8

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6510132.....		Philadelphia.....	PA.....		06/15/2016.....	13.300	708,333						36,479,170	04/28/2016
LN6510181.....		Champaign.....	IL.....		06/01/2016.....	11.615	869,195		3,164				42,000,000	05/24/2016
LN6510207.....		Chicago.....	IL.....		06/14/2016.....	11.270	323,444		4,345				16,042,427	05/24/2016
LN6510231.....		San Antonio.....	TX.....		06/20/2016.....	13.157	70,832		415				9,267,751	04/04/2016
LN6510462.....		New Orleans.....	LA.....		07/27/2016.....	14.407	772,904		925				47,662,866	05/05/2016
LN6510512.....		Beverly Hills.....	CA.....		08/02/2016.....	11.066	629,622		2,125				13,557,500	06/24/2016
LN6510553.....		Woodmere.....	NY.....		08/15/2016.....	14.478	1,500,000						72,256,310	01/14/2016
LN6510769.....		Tallahassee.....	FL.....		09/08/2016.....	14.328	501,539		1,813				15,003,331	08/08/2016
LN6510900.....		New York.....	NY.....		09/29/2016.....	13.658	789,460		3,786				15,129,240	07/20/2016
LN6510942.....		San Bernardino.....	CA.....		09/30/2016.....	15.551	1,713,516		9,895				39,345,000	10/07/2016
LN6510991.....		Tucson.....	AZ.....		09/30/2016.....	10.418	2,897,512		4,588				5,095,291	09/19/2016
LN6511031.....		Portland.....	OR.....		10/13/2016.....	13.782	497,898		11,400				38,100,000	08/01/2016
LN6511163.....		Atlanta.....	GA.....		10/21/2016.....	9.807	1,107,938		2,977				14,053,652	09/29/2016
LN6511213.....		Tucson.....	AZ.....		10/27/2016.....	10.418	212,278						5,095,291	09/19/2016
LN6511239.....		Clay.....	NY.....		10/24/2016.....	13.302	735,000						41,090,000	10/17/2016
LN6511270.....		Frisco.....	CO.....		10/28/2016.....	14.676	1,927,275		9,077				17,708,068	08/23/2016
LN6511346.....		San Diego.....	CA.....		11/02/2016.....	9.927	1,283,719		6,430				71,486,413	10/12/2016
LN6511445.....		Menlo Park.....	CA.....		11/14/2016.....	13.374	1,538,615		3,652				94,140,000	02/23/2016
LN6511544.....		North Hills.....	NY.....		11/21/2016.....	14.074	3,106,383		36,137				169,827,575	11/14/2016
LN6511601.....		New York.....	NY.....		11/30/2016.....	15.407	1,560,714		9,928				146,083,459	10/27/2016
LN6511650.....		Kamuela.....	HI.....		12/02/2016.....	14.574	841,196		6,528				55,418,337	11/08/2016
LN6511759.....		Roseland.....	NJ.....		12/09/2016.....	11.134	888,615		4,120				24,398,277	12/02/2016
LN6511833.....		Dallas.....	TX.....		12/21/2016.....	10.650	1,960,730		5,967				27,079,468	11/11/2016
LN6511841.....		Austin.....	TX.....		12/29/2016.....	14.074	2,238,783		7,501				122,874,153	12/27/2016
LN6511908.....		Greenbelt.....	MD.....		12/22/2016.....	12.257	891,014		2,880				50,777,461	12/09/2016
LN6512096.....		Boston.....	MA.....		01/05/2017.....	11.282	805,218		3,318				39,690,000	12/05/2016
LN6512138.....		East Elmhurst.....	NY.....		01/11/2017.....	11.351	1,513,686		8,070				81,300,000	12/27/2016
LN6512203.....		Roseland.....	NJ.....		01/23/2017.....	9.807	2,333,232		6,964				29,207,500	11/23/2016
LN6512245.....		Floral Park.....	NY.....		01/27/2017.....	9.106	1,458,716		5,675				80,700,000	01/22/2017
LN6512310.....		Tucson.....	AZ.....		01/31/2017.....	10.418	221,234						5,095,291	09/19/2016
LN6512385.....		Dallas.....	TX.....		02/14/2017.....	10.621	1,004,047		5,956				31,019,220	02/01/2017
LN6512435.....		Tucson.....	AZ.....		02/15/2017.....	10.257	497,800		1,341				23,600,000	11/21/2016
LN6512450.....		Los Angeles.....	CA.....		03/22/2017.....	9.307	1,537,460		14,701				84,112,500	03/13/2017
LN6512526.....		Rochester.....	NY.....		03/30/2017.....	11.324	578,364		1,472				28,080,000	03/06/2017
LN6512567.....		Nashville.....	TN.....		04/27/2017.....	12.261	2,321,957		5,357				77,734,249	03/30/2017
LN6512658.....		New York.....	NY.....		05/10/2017.....	10.407	2,300,798		8,346				60,685,255	05/11/2017
LN6512682.....		Brooklyn.....	NY.....		05/16/2017.....	14.407	279,299		861				19,800,000	04/12/2017
LN6512724.....		Dallas.....	TX.....		05/18/2017.....	10.041	560,194		1,561				31,717,632	05/05/2017
LN6512815.....		Falls Church.....	VA.....		06/06/2017.....	10.657	708,964		2,161				8,723,077	06/01/2017
LN6512898.....		Dallas.....	TX.....		06/19/2017.....	9.782	9,580,555		70,555				183,300,000	04/12/2017
LN6512971.....		Dallas.....	TX.....		06/23/2017.....	9.907	571,829		3,955				13,297,200	06/12/2017
LN6513045.....		Hillsboro.....	OR.....		06/30/2017.....	9.782	1,275,561		5,886				17,107,245	06/08/2017
LN6513110.....		Menlo Park.....	CA.....		07/07/2017.....	13.374	2,567,046		2,713				94,140,000	02/23/2016
LN6513144.....		New York.....	NY.....		07/19/2017.....	11.978	664,093						29,659,087	07/20/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.10

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LN6513185.....		Chicago.....	IL.....		07/24/2017.....	9.757	2,085,662		17,962				135,800,000	07/07/2017
LN6513268.....		Rockville.....	MD.....		08/02/2017.....	11.157	568,647		2,130				44,870,000	06/23/2017
LN6513300.....		Eagan.....	MN.....		08/03/2017.....	9.710	363,573		769				19,374,505	07/24/2017
LN6513367.....		Huntington Beach.....	CA.....		08/31/2017.....	8.557	551,820		2,672				34,580,000	08/09/2017
LN6513482.....		Colorado Springs.....	CO.....		09/21/2017.....	10.057	500,000		2,838				31,428,570	07/20/2017
LN6513599.....		San Bernardino.....	CA.....		10/04/2017.....	10.157	1,469,681		2,501				45,000,000	08/31/2017
LN6513631.....		Tampa.....	FL.....		10/04/2017.....	10.157	490,885		835				16,000,000	08/30/2017
LN6513672.....		Providence.....	RI.....		10/20/2017.....	9.657	220,199		1,633				14,194,000	09/29/2017
LN6513847.....		Santa Ana.....	CA.....		12/15/2017.....	8.103	530,079		153				32,922,374	11/07/2017
LN6513912.....		Saint Petersburg.....	FL.....		12/21/2017.....	8.136	1,204,291		179				69,500,000	12/01/2017
LN6513953.....		Miami.....	FL.....		12/22/2017.....	10.852	1,701,757		195				94,543,102	11/20/2017
LN6513987.....		Kohala Coast.....	HI.....		12/22/2017.....	9.785	1,980,223		223				194,909,097	11/02/2017
LN6514001.....		Brooklyn.....	NY.....		12/28/2017.....	5.064	1,111,078		55				18,675,000	11/06/2017
LOAN15085.....		Middlesex.....	NJ.....		04/01/2016.....	14.500	30,579,947						34,125,596	01/07/2016
LOAN150X0.....		New York.....	NY.....		12/03/2015.....	14.068	4,264,210						13,367,430	11/13/2016
LOAN150Y8.....		New York.....	NY.....		07/01/2016.....	14.568	1,910,918						5,036,685	06/29/2016
LOAN15226.....		New York.....	NY.....		01/27/2015.....	13.168	2,905,613						3,881,914	11/25/2014
LOAN15267.....		Plainsboro.....	NJ.....		03/20/2015.....	15.000	3,662,947						3,912,569	09/23/2014
LOAN15333.....		Chatham.....	NJ.....		08/31/2015.....	12.000	894,324						968,827	06/04/2015
LOAN15341.....		New York.....	NY.....		09/16/2015.....	13.318	1,260,700						1,547,251	09/14/2015
LOAN15358.....		New York.....	NY.....		10/13/2015.....	10.068	2,881,600						4,995,839	09/02/2015
LOAN15366.....		Brooklyn.....	NY.....		11/10/2015.....	12.000	900,500						1,125,625	06/29/2015
LOAN15390.....		West Orange.....	NJ.....		12/10/2015.....	12.000	2,092,945						2,172,682	11/02/2015
LOAN19236.....		New York.....	NY.....		08/07/2017.....	13.357	15,000,000						26,804,861	07/26/2017
LOAN80055.....		New York.....	NY.....		12/16/2014.....	15.000	12,663,900						17,549,751	12/16/2014
LOAN80154.....		Emeryville.....	CA.....		02/12/2015.....	12.500	12,095,445		32,065				14,572,826	01/29/2015
LOAN80162.....		Ithaca.....	NY.....		01/09/2015.....	12.500	8,965,278		19,070				11,384,480	12/22/2014
LOAN80246.....		Denver.....	CO.....		04/29/2015.....	15.000	16,582,686		29,386				22,986,812	03/31/2015
LOAN80261.....		Largo.....	MD.....		08/04/2015.....	15.000	9,859,911		37,397				12,584,442	08/04/2015
LOAN80279.....		Aurora.....	CO.....		10/07/2015.....	15.000	22,500,000						33,582,090	06/11/2015
LOAN80295.....		Cleveland.....	OH.....		11/19/2015.....	15.000	11,000,000						15,166,138	11/20/2015
LOAN80303.....		Sandy Springs.....	GA.....		11/19/2015.....	15.000	5,163,347						9,377,673	11/20/2015
LOAN90005.....		New Orleans.....	LA.....		07/29/2015.....	9.727	9,150,000		21,584				13,071,429	07/29/2015
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							381,018,106	0	712,049	0	0	0	4,269,616,019	XXX
0899999. Total - Mortgages in Good Standing.....							2,665,428,929	0	10,223,443	0	0	0	24,876,648,086	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other														
LOAN80188.....		Ann Arbor.....	MI.....		09/15/2014.....	10.000	9,099,526		9,453				11,117,320	01/07/2015
LN2015268.....		Kissimmee.....	FL.....		10/05/2015.....	13.568	4,145,794		14,157				21,100,000	07/31/2015
LN2015292.....		Southampton.....	NY.....		02/05/2016.....	11.568	9,091,294		17,588				24,000,000	12/10/2015
LN2015342.....		Fort Myers.....	FL.....		12/15/2015.....	11.227	26,849,253		63,247				62,065,752	12/02/2015
LN2016027.....		Fort Myers.....	FL.....		03/16/2016.....	11.972	4,288,357		12,355				9,310,000	02/03/2016
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other.....							53,474,224	0	116,800	0	0	0	127,593,072	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....							53,474,224	0	116,800	0	0	0	127,593,072	XXX
3399999. Totals.....							2,718,903,153	0	10,340,243	0	0	0	25,004,241,158	XXX

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
LN6513052.....	New York.....	NY.....		07/13/2017.....	4.460.....	7,397,367.....		40,500,000.....
LN6513375.....	New York.....	NY.....		09/08/2017.....	4.460.....	223,225.....		40,500,000.....
LN6513060.....	New York.....	NY.....		07/13/2017.....	9.260.....	2,465,789.....		40,500,000.....
LN6513383.....	New York.....	NY.....		09/08/2017.....	9.260.....	74,408.....		40,500,000.....
LN6511049.....	New York.....	NY.....		10/10/2016.....	4.560.....		2,462,820.....	29,659,087.....
LN6513128.....	New York.....	NY.....		07/19/2017.....	4.560.....	671,336.....		29,659,087.....
LN6513136.....	New York.....	NY.....		07/19/2017.....	4.410.....	561,979.....		29,659,087.....
LN6511056.....	New York.....	NY.....		10/10/2016.....	12.140.....		1,326,134.....	29,659,087.....
LOAN30019.....	New York.....	NY.....		04/07/2017.....	11.000.....	2,871,452.....		4,043,460.....
LN2015193.....	Floral Park.....	NY.....		09/01/2015.....	11.360.....		478,132.....	911,595.....
LN6512732.....	Los Angeles.....	CA.....		05/31/2017.....	10.910.....	106,316.....		39,830,000.....
LN6511692.....	Long Island City.....	NY.....		12/08/2016.....	4.160.....		1,995,493.....	99,454,220.....
LN6511700.....	Long Island City.....	NY.....		12/08/2016.....	7.910.....		142,535.....	99,454,220.....
LN6511718.....	Long Island City.....	NY.....		12/08/2016.....	10.410.....		682,815.....	99,454,220.....
LN1510038.....	San Jose.....	CA.....		07/28/2015.....	3.910.....		253,080.....	13,900,000.....
LN1520037.....	San Jose.....	CA.....		07/28/2015.....	11.050.....		136,274.....	13,900,000.....
LN6513151.....	Chicago.....	IL.....		07/24/2017.....	4.410.....	20,274,920.....		135,800,000.....
LN6513193.....	Chicago.....	IL.....		07/24/2017.....	4.230.....	1,113,169.....		135,800,000.....
LN6513169.....	Chicago.....	IL.....		07/24/2017.....	9.090.....	3,861,889.....		135,800,000.....
LN6513201.....	Chicago.....	IL.....		07/24/2017.....	9.090.....	212,032.....		135,800,000.....
LN6513177.....	Chicago.....	IL.....		07/24/2017.....	9.760.....	5,977,903.....		135,800,000.....
LN6513219.....	Chicago.....	IL.....		07/24/2017.....	9.760.....	441,734.....		135,800,000.....
LOAN15325.....	New York.....	NY.....		08/17/2015.....	15.490.....		294,944.....	500,244.....
LN2015359.....	S. Palm Beach.....	FL.....		03/28/2016.....	11.240.....		437,374.....	672,883.....
LN6512989.....	New York.....	NY.....		06/26/2017.....	5.410.....	3,322,360.....		146,083,459.....
LN6512997.....	New York.....	NY.....		06/26/2017.....	15.410.....	1,788,963.....		146,083,459.....
LN6511585.....	New York.....	NY.....		11/30/2016.....	5.410.....		1,571,264.....	146,083,459.....
LN6511593.....	New York.....	NY.....		11/30/2016.....	15.410.....		846,065.....	146,083,459.....
LN6512617.....	New York.....	NY.....		05/10/2017.....	3.910.....	17,482,118.....		60,685,255.....
LN6512625.....	New York.....	NY.....		05/10/2017.....	7.660.....	1,248,723.....		60,685,255.....
LN6512633.....	New York.....	NY.....		05/10/2017.....	8.160.....	1,248,723.....		60,685,255.....
LN6512641.....	New York.....	NY.....		05/10/2017.....	10.410.....	2,702,439.....		60,685,255.....
LOAN15374.....	New York.....	NY.....		11/13/2015.....	13.110.....		38,722.....	66,819.....
LN6513243.....	Rockville.....	MD.....		08/02/2017.....	4.160.....	6,597,017.....		44,870,000.....
LN6513433.....	Rockville.....	MD.....		09/08/2017.....	4.160.....	241,136.....		44,870,000.....
LN6513250.....	Rockville.....	MD.....		08/02/2017.....	11.160.....	2,260,775.....		44,870,000.....
LN6513441.....	Rockville.....	MD.....		09/08/2017.....	11.160.....	103,344.....		44,870,000.....
LN6501479.....	Los Angeles.....	CA.....		02/18/2016.....	4.760.....		662,574.....	78,118,074.....
LN6501487.....	Los Angeles.....	CA.....		02/18/2016.....	9.960.....		220,858.....	78,118,074.....
LN6511619.....	New York.....	NY.....		12/02/2016.....	13.450.....		1,268,721.....	15,129,240.....
LN6511452.....	New York.....	NY.....		11/08/2016.....	13.450.....		467,507.....	15,129,240.....
LN6501495.....	Pasadena.....	CA.....		02/19/2016.....	4.910.....		9,601,414.....	93,910,870.....
LN6501503.....	Pasadena.....	CA.....		02/19/2016.....	10.790.....		3,988,083.....	93,910,870.....
LN6513011.....	Hillsboro.....	OR.....		06/30/2017.....	3.660.....	38,090,250.....		67,740,086.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6513029.....	Hillsboro.....	OR.....		06/30/2017.....	9.160.....	2,539,350.....		17,107,245.....
LN6513037.....	Hillsboro.....	OR.....		06/30/2017.....	9.780.....	8,887,725.....		17,107,245.....
LN6511411.....	Menlo Park.....	CA.....		11/14/2016.....	4.960.....		28,294,256.....	94,140,000.....
LN6511429.....	Menlo Park.....	CA.....		11/14/2016.....	7.410.....		2,418,641.....	94,140,000.....
LN6511437.....	Menlo Park.....	CA.....		11/14/2016.....	13.370.....		16,208,731.....	94,140,000.....
LN6512666.....	Brooklyn.....	NY.....		05/16/2017.....	4.910.....	5,568,750.....		19,800,000.....
LN6512674.....	Brooklyn.....	NY.....		05/16/2017.....	14.410.....	5,290,313.....		19,800,000.....
LN1610176.....	Austin.....	TX.....		02/25/2016.....	4.430.....		449,451.....	22,800,000.....
LN2015185.....	Naples.....	FL.....		04/29/2015.....	11.730.....		419,586.....	559,597.....
LN2116090.....	Naples.....	FL.....		07/29/2016.....	12.070.....		4,396,636.....	26,450,000.....
LN6513227.....	Mill Valley.....	CA.....		07/26/2017.....	4.160.....	838,372.....		15,304,647.....
LN6513235.....	Mill Valley.....	CA.....		07/26/2017.....	9.910.....	279,457.....		15,304,647.....
LN6512575.....	Wanship.....	UT.....		05/05/2017.....	4.660.....	3,580,500.....		50,750,000.....
LN6512740.....	Wanship.....	UT.....		06/07/2017.....	4.660.....	1,621,497.....		50,750,000.....
LN6512583.....	Wanship.....	UT.....		05/05/2017.....	6.410.....	596,750.....		50,750,000.....
LN6512757.....	Wanship.....	UT.....		06/07/2017.....	6.410.....	270,255.....		50,750,000.....
LN6512591.....	Wanship.....	UT.....		05/05/2017.....	10.450.....	7,757,750.....		50,750,000.....
LN6512765.....	Wanship.....	UT.....		06/07/2017.....	10.450.....	3,513,244.....		50,750,000.....
LN6513003.....	Grove City.....	OH.....		06/26/2017.....	7.410.....	79,137,442.....		60,694,349.....
LN2014220.....	Hopkinsville.....	KY.....		07/31/2015.....	11.360.....		254,441.....	8,108,760.....
LN2016134.....	Buffalo.....	NY.....		07/08/2016.....	10.360.....		8,143,017.....	18,122,000.....
LOAN90054.....	Denton.....	TX.....		04/01/2016.....	10.000.....		2,001,231.....	5,539,868.....
LOAN90104.....	Jacksonville.....	FL.....		05/03/2016.....	10.000.....		638,832.....	871,412.....
LOAN91011.....	Largo.....	FL.....		08/10/2016.....	10.000.....		1,264,480.....	1,722,725.....
LOAN91110.....	Pembroke Pines.....	FL.....		12/02/2016.....	10.000.....		1,296,283.....	4,351,203.....
LOAN91003.....	San Antonio.....	TX.....		07/25/2016.....	10.000.....		1,378,080.....	1,907,378.....
LOAN90070.....	Weatherford.....	TX.....		04/28/2016.....	10.000.....		1,506,463.....	2,078,167.....
LN6510868.....	San Jose.....	CA.....		09/29/2016.....	3.660.....		855,914.....	9,544,508.....
LN6510876.....	San Jose.....	CA.....		09/29/2016.....	12.890.....		214,588.....	9,544,510.....
LN6513458.....	Colorado Springs.....	CO.....		09/21/2017.....	3.860.....	11,387,381.....		31,428,570.....
LN6513466.....	Colorado Springs.....	CO.....		09/21/2017.....	6.860.....	1,751,905.....		31,428,570.....
LN6513474.....	Colorado Springs.....	CO.....		09/21/2017.....	10.060.....	3,882,600.....		31,428,570.....
LN6512906.....	Concord.....	CA.....		06/20/2017.....	3.760.....	10,185,494.....		52,500,000.....
LN6512914.....	Concord.....	CA.....		06/20/2017.....	6.760.....	1,131,722.....		52,500,000.....
LN6512922.....	Concord.....	CA.....		06/20/2017.....	9.860.....	3,772,405.....		52,500,000.....
LN6510686.....	Miami.....	FL.....		08/08/2016.....	4.410.....		1,591,797.....	29,723,684.....
LN6510694.....	Miami.....	FL.....		08/08/2016.....	14.640.....		1,186,956.....	29,723,684.....
LN6512070.....	Boston.....	MA.....		01/05/2017.....	4.410.....	16,038,000.....		39,690,000.....
LN6512088.....	Boston.....	MA.....		01/05/2017.....	11.280.....	9,890,100.....		39,690,000.....
LOAN91029.....	Lucasville.....	OH.....		08/12/2016.....	10.000.....		35,957.....	1,282,317.....
LOAN90203.....	Philomath.....	OR.....		07/28/2016.....	10.000.....		540,208.....	720,086.....
LOAN90138.....	Proberta.....	CA.....		05/31/2017.....	10.000.....	1,642,023.....		2,164,004.....
LN6512443.....	Los Angeles.....	CA.....		03/22/2017.....	8.600.....	9,274,238.....		84,112,500.....
LN6513391.....	Atlanta.....	GA.....		09/05/2017.....	9.810.....	555,740.....		14,053,652.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6511361.....	El Segundo.....	CA.....		02/27/2017.....	3.910.....		294,313.....	47,078,035.....
LN6511387.....	El Segundo.....	CA.....		02/27/2017.....	7.660.....		45,279.....	47,078,042.....
LN6511403.....	El Segundo.....	CA.....		11/14/2016.....	10.010.....		282,630.....	47,078,035.....
LN6510587.....	Glendale.....	CA.....		08/23/2016.....	9.160.....		690,094.....	1,199,121.....
LN6512948.....	Dallas.....	TX.....		06/23/2017.....	3.910.....	11,163,806.....		26,900,737.....
LN6512955.....	Dallas.....	TX.....		06/23/2017.....	7.410.....	1,860,634.....		13,297,200.....
LN6512963.....	Dallas.....	TX.....		06/23/2017.....	9.910.....	5,014,029.....		13,297,200.....
LN6510603.....	Amityville.....	NY.....		09/28/2016.....	4.910.....		7,104,376.....	38,612,485.....
LN6510611.....	Amityville.....	NY.....		08/08/2016.....	4.910.....		582,394.....	38,612,485.....
LN6510645.....	Amityville.....	NY.....		09/28/2016.....	17.760.....		3,862,020.....	38,612,485.....
LN6510652.....	Amityville.....	NY.....		08/08/2016.....	17.760.....		236,809.....	38,612,485.....
LN6510629.....	Amityville.....	NY.....		11/30/2016.....	4.910.....		2,477,635.....	31,129,888.....
LN6510637.....	Amityville.....	NY.....		08/08/2016.....	4.910.....		279,939.....	31,129,888.....
LN6510660.....	Amityville.....	NY.....		11/30/2016.....	17.760.....		1,334,111.....	31,129,888.....
LN6510678.....	Amityville.....	NY.....		08/08/2016.....	17.760.....		150,737.....	31,129,888.....
LN6511932.....	Kamuela.....	HI.....		01/06/2017.....	4.910.....	4,672,209.....		55,418,337.....
LN6511940.....	Kamuela.....	HI.....		01/06/2017.....	8.410.....	778,701.....		55,418,337.....
LN6511957.....	Kamuela.....	HI.....		01/06/2017.....	14.570.....	2,336,104.....		55,418,337.....
LN6501420.....	Los Angeles.....	CA.....		03/08/2016.....	4.160.....		6,175,425.....	101,785,067.....
LN6501438.....	Los Angeles.....	CA.....		03/08/2016.....	4.160.....		475,033.....	101,785,067.....
LN6501446.....	Los Angeles.....	CA.....		03/08/2016.....	4.160.....		475,033.....	101,785,067.....
LN6501453.....	Los Angeles.....	CA.....		03/08/2016.....	11.160.....		2,375,163.....	101,785,051.....
LN6511999.....	San Diego.....	CA.....		01/13/2017.....	4.010.....	6,333,038.....		71,486,413.....
LN6512005.....	San Diego.....	CA.....		01/13/2017.....	7.010.....	974,314.....		71,486,413.....
LN6512013.....	San Diego.....	CA.....		01/13/2017.....	9.930.....	2,435,784.....		71,486,413.....
LN6512849.....	Dallas.....	TX.....		06/19/2017.....	3.410.....	77,268,750.....		183,300,000.....
LN6512856.....	Dallas.....	TX.....		06/19/2017.....	6.910.....	5,943,750.....		183,300,000.....
LN6512864.....	Dallas.....	TX.....		06/19/2017.....	8.160.....	5,943,750.....		183,300,000.....
LN6512872.....	Dallas.....	TX.....		06/19/2017.....	9.660.....	5,943,750.....		183,300,000.....
LN6512880.....	Dallas.....	TX.....		06/19/2017.....	9.780.....	14,265,000.....		183,300,000.....
LN6512211.....	Floral Park.....	NY.....		01/27/2017.....	3.910.....	27,661,171.....		80,700,000.....
LN6512252.....	Floral Park.....	NY.....		01/27/2017.....	3.910.....	2,606,057.....		80,700,000.....
LN6512229.....	Floral Park.....	NY.....		01/27/2017.....	8.080.....	3,771,978.....		80,700,000.....
LN6512260.....	Floral Park.....	NY.....		01/27/2017.....	8.080.....	355,371.....		80,700,000.....
LN6512237.....	Floral Park.....	NY.....		01/27/2017.....	9.110.....	9,024,675.....		80,700,000.....
LN6512278.....	Floral Park.....	NY.....		01/27/2017.....	9.110.....	987,143.....		80,700,000.....
LN6510777.....	Rochester.....	NY.....		09/13/2016.....	4.310.....		2,040,066.....	24,254,000.....
LN6510785.....	Rochester.....	NY.....		09/13/2016.....	12.000.....		982,254.....	24,254,000.....
LN2016118.....	Iowa City.....	IA.....		11/07/2016.....	9.870.....		17,582,277.....	25,986,221.....
LN2016035.....	Elizabeth.....	NJ.....		03/18/2016.....	11.860.....		1,555,927.....	9,950,020.....
LN2016126.....	Malibu.....	CA.....		12/07/2016.....	10.650.....		2,917,829.....	73,530,000.....
LOAN80287.....	Studio City.....	CA.....		11/23/2015.....	10.000.....		1,811,433.....	2,777,845.....
LN6501610.....	Plano.....	TX.....		04/05/2016.....	4.410.....		7,534,193.....	107,940,500.....
LN6501719.....	Plano.....	TX.....		04/05/2016.....	11.070.....		3,228,940.....	107,940,500.....
LN6511767.....	Austin.....	TX.....		12/28/2016.....	4.160.....		2,689,868.....	88,796,675.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6511775.....	Austin.....	TX.....		12/28/2016.....	6.590.....		308,401.....	88,796,675.....
LN6511783.....	Austin.....	TX.....		12/28/2016.....	12.750.....		1,474,882.....	88,796,675.....
LN6513318.....	Austin.....	TX.....		08/07/2017.....	12.750.....	199,702.....		88,796,675.....
LN6511965.....	Manhattan Beach.....	CA.....		01/09/2017.....	4.160.....	2,451,839.....		39,928,027.....
LN6511973.....	Manhattan Beach.....	CA.....		01/09/2017.....	7.910.....	175,131.....		39,928,027.....
LN6511981.....	Manhattan Beach.....	CA.....		01/09/2017.....	13.210.....	875,657.....		39,928,027.....
LN6512773.....	Falls Church.....	VA.....		06/08/2019.....	3.860.....	19,790,481.....		43,182,372.....
LN6512781.....	Falls Church.....	VA.....		06/08/2019.....	6.860.....	1,413,606.....		2,878,448.....
LN6512799.....	Falls Church.....	VA.....		06/08/2019.....	9.660.....	1,413,606.....		2,698,751.....
LN6512807.....	Falls Church.....	VA.....		06/06/2017.....	10.660.....	4,947,620.....		8,723,077.....
LN6512104.....	East Elmhurst.....	NY.....		01/11/2017.....	4.410.....	21,354,156.....		81,300,000.....
LN6512146.....	East Elmhurst.....	NY.....		01/11/2017.....	4.410.....	2,439,730.....		81,300,000.....
LN6512112.....	East Elmhurst.....	NY.....		01/11/2017.....	9.570.....	2,287,945.....		81,300,000.....
LN6512153.....	East Elmhurst.....	NY.....		01/11/2017.....	9.570.....	261,400.....		81,300,000.....
LN6512120.....	East Elmhurst.....	NY.....		01/11/2017.....	11.350.....	5,358,220.....		81,300,000.....
LN6512161.....	East Elmhurst.....	NY.....		01/11/2017.....	11.350.....	784,199.....		81,300,000.....
LN6511916.....	Chicago.....	IL.....		01/05/2017.....	4.260.....	2,005,187.....		16,042,427.....
LN6511924.....	Chicago.....	IL.....		01/05/2017.....	10.540.....	231,368.....		16,042,427.....
LN6510728.....	Chicago.....	IL.....		09/08/2016.....	11.270.....		103,473.....	16,042,427.....
LN6510108.....	Austin.....	TX.....		06/07/2016.....	10.460.....		278,153.....	6,511,250.....
LN6510256.....	Nashville.....	TN.....		07/12/2016.....	9.410.....		242,211.....	375,346.....
LN6510264.....	Nashville.....	TN.....		07/12/2016.....	9.410.....		62,222.....	23,885,500.....
LN6512195.....	Roseland.....	NJ.....		01/23/2017.....	9.810.....	15,392,603.....		29,207,500.....
LN6512609.....	Roseland.....	NJ.....		05/05/2017.....	9.810.....	433,852.....		29,207,500.....
LN6510447.....	New Orleans.....	LA.....		07/27/2016.....	4.410.....		13,352,887.....	47,662,866.....
LN6510454.....	New Orleans.....	LA.....		07/27/2016.....	14.410.....		5,150,399.....	47,662,866.....
LN6513490.....	New Orleans.....	LA.....		09/25/2017.....	10.910.....	1,565,285.....		47,662,866.....
LN6512690.....	Dallas.....	TX.....		05/18/2017.....	3.910.....	8,569,809.....		31,717,632.....
LN6513409.....	Dallas.....	TX.....		09/01/2017.....	3.910.....	211,680.....		31,717,632.....
LN6512708.....	Dallas.....	TX.....		05/18/2017.....	7.280.....	2,448,517.....		31,717,632.....
LN6513417.....	Dallas.....	TX.....		09/01/2017.....	7.280.....	60,480.....		31,717,632.....
LN6512716.....	Dallas.....	TX.....		05/18/2017.....	10.040.....	4,746,487.....		31,717,632.....
LN6513425.....	Dallas.....	TX.....		09/01/2017.....	10.040.....	131,040.....		31,717,632.....
LN6513342.....	Huntington Beach.....	CA.....		08/31/2017.....	4.160.....	9,369,268.....		34,580,000.....
LN6513359.....	Huntington Beach.....	CA.....		08/31/2017.....	8.560.....	2,573,941.....		34,580,000.....
LN2014253.....	Jensen Beach.....	FL.....		01/20/2015.....	10.990.....		46,764.....	60,208.....
LN2016092.....	Oxnard.....	CA.....		04/15/2016.....	10.860.....		7,697,676.....	26,294,610.....
LN6511502.....	North Hills.....	NY.....		11/21/2016.....	5.410.....		6,045,962.....	169,827,575.....
LN6511510.....	North Hills.....	NY.....		11/21/2016.....	14.070.....		5,428,472.....	169,827,575.....
LN6511528.....	North Hills.....	NY.....		11/21/2016.....	5.410.....		1,266,919.....	169,827,575.....
LN6511536.....	North Hills.....	NY.....		11/21/2016.....	14.070.....		1,129,374.....	169,827,575.....
RVETROAD5.....	Sydney.....	AUS.....		11/24/2016.....	9.500.....		26,562.....	1,523,692.....
LN6512021.....	Tarrytown.....	NY.....		01/20/2017.....	3.720.....	886,945.....		111,927,915.....
LN6512039.....	Tarrytown.....	NY.....		01/20/2017.....	6.970.....	73,757.....		111,927,915.....

E05.3

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6512047.....	Tarrytown.....	NY.....		01/20/2017.....	12.580.....	281,518.....		111,927,915.....
LN6510082.....	Santa Rosa.....	CA.....		05/24/2016.....	5.160.....		892,001.....	7,465,000.....
LN6513276.....	Eagan.....	MN.....		08/03/2017.....	3.910.....	7,659,898.....		19,374,505.....
LN6513284.....	Eagan.....	MN.....		08/03/2017.....	6.700.....	1,671,250.....		19,374,505.....
LN6513292.....	Eagan.....	MN.....		08/03/2017.....	9.710.....	4,233,135.....		19,374,505.....
LN2015151.....	Louisville.....	KY.....		04/02/2015.....	11.350.....		253,392.....	28,735,000.....
LN1510020.....	San Jose.....	CA.....		08/03/2015.....	3.660.....		2,600,543.....	6,786,386.....
LN1520029.....	San Jose.....	CA.....		08/03/2015.....	4.910.....		185,753.....	452,504.....
LN1530028.....	San Jose.....	CA.....		08/03/2015.....	6.410.....		185,753.....	424,190.....
LN1540027.....	San Jose.....	CA.....		08/03/2015.....	10.660.....		743,012.....	1,357,348.....
LN6512351.....	Dallas.....	TX.....		02/14/2017.....	4.410.....	7,744,500.....		22,344,201.....
LN6512468.....	Dallas.....	TX.....		02/14/2017.....	4.410.....	3,785,077.....		31,019,220.....
LN6512369.....	Dallas.....	TX.....		02/14/2017.....	6.570.....	2,323,350.....		5,156,125.....
LN6512476.....	Dallas.....	TX.....		06/14/2017.....	6.570.....	1,135,523.....		31,019,220.....
LN6512377.....	Dallas.....	TX.....		02/14/2017.....	10.620.....	4,423,059.....		31,019,220.....
LN6512484.....	Dallas.....	TX.....		03/28/2017.....	10.620.....	2,649,554.....		31,019,220.....
LOAN80253.....	Sunny Isle Beach.....	FL.....		08/04/2015.....	11.750.....		7,109,332.....	31,721,341.....
LN6510561.....	Beverly Hills.....	CA.....		08/22/2016.....	4.160.....		2,785,455.....	5,570,911.....
LN6510579.....	Beverly Hills.....	CA.....		08/22/2016.....	11.070.....		1,387,369.....	13,557,500.....
LN6512492.....	Rochester.....	NY.....		03/30/2017.....	3.910.....	11,057,089.....		28,080,000.....
LN6512500.....	Rochester.....	NY.....		03/30/2017.....	8.110.....	2,403,715.....		28,080,000.....
LN6512518.....	Rochester.....	NY.....		03/30/2017.....	11.320.....	5,192,024.....		28,080,000.....
LN6510314.....	Burbank.....	CA.....		07/19/2016.....	4.160.....		2,841,273.....	49,778,223.....
LN6510470.....	Burbank.....	CA.....		03/06/2017.....	4.160.....		3,207,115.....	49,778,210.....
LN6510322.....	Burbank.....	CA.....		07/19/2016.....	10.360.....		1,924,033.....	49,778,210.....
LN6510488.....	Burbank.....	CA.....		08/12/2016.....	10.360.....		1,163,178.....	49,778,210.....
LN6512393.....	Tucson.....	AZ.....		02/15/2017.....	3.560.....	9,712,993.....		23,600,000.....
LN6513078.....	Tucson.....	AZ.....		07/07/2017.....	3.560.....	586,961.....		23,600,000.....
LN6512401.....	Tucson.....	AZ.....		02/15/2017.....	7.160.....	693,785.....		23,600,000.....
LN6513086.....	Tucson.....	AZ.....		07/07/2017.....	7.160.....	41,926.....		23,600,002.....
LN6512419.....	Tucson.....	AZ.....		02/15/2017.....	7.660.....	693,785.....		23,600,000.....
LN6513094.....	Tucson.....	AZ.....		07/07/2017.....	7.660.....	41,926.....		23,600,002.....
LN6512427.....	Tucson.....	AZ.....		02/15/2017.....	10.260.....	2,278,682.....		23,600,000.....
LN6513102.....	Tucson.....	AZ.....		07/07/2017.....	10.260.....	167,703.....		23,600,000.....
LN1510129.....	Mountain View.....	CA.....		12/17/2015.....	3.660.....		36,903,546.....	75,775,281.....
LOAN94007.....	Baytown.....	TX.....		05/05/2017.....	12.000.....	14,676,092.....		13,613,942.....
LN6512534.....	Nashville.....	TN.....		04/27/2017.....	4.060.....	46,332,000.....		77,734,249.....
LN6512542.....	Nashville.....	TN.....		04/27/2017.....	6.020.....	10,045,434.....		77,734,249.....
LN6512559.....	Nashville.....	TN.....		04/27/2017.....	12.260.....	18,525,966.....		77,734,249.....
LN6511080.....	Asheville.....	NC.....		10/27/2016.....	4.160.....		1,376,546.....	43,785,962.....
LN6511098.....	Asheville.....	NC.....		10/27/2016.....	5.660.....		105,888.....	43,785,962.....
LN6511106.....	Asheville.....	NC.....		10/27/2016.....	6.410.....		105,888.....	43,785,962.....
LN6511114.....	Asheville.....	NC.....		10/27/2016.....	13.310.....		529,441.....	43,785,962.....
LN6513326.....	Clay.....	NY.....		08/10/2017.....	13.160.....	6,276,419.....		41,090,000.....
LN6513334.....	Clay.....	NY.....		08/08/2017.....	13.160.....	65,689.....		41,090,000.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6512054.....	Portland.....	OR.....		01/09/2017.....	4.410.....	2,054,564.....		38,100,000.....
LN6512062.....	Portland.....	OR.....		01/09/2017.....	13.780.....	1,369,709.....		38,100,000.....
LN6510520.....	Woodmere.....	NY.....		08/15/2016.....	5.910.....		17,258,168.....	72,256,310.....
LN6511007.....	Woodmere.....	NY.....		10/17/2016.....	5.910.....		2,196,493.....	72,256,310.....
LN6501412.....	Woodmere.....	NY.....		03/31/2016.....	14.480.....		120,977.....	72,256,310.....
LN6512179.....	Roseland.....	NJ.....		01/23/2017.....	3.020.....	46,069,063.....		105,614,541.....
LN6512187.....	Roseland.....	NJ.....		01/23/2017.....	6.770.....	7,087,548.....		14,082,154.....
LN6512286.....	Tucson.....	AZ.....		01/31/2017.....	3.720.....	498,142.....		1,029,857.....
LN6512294.....	Tucson.....	AZ.....		01/31/2017.....	7.320.....	35,582.....		68,664.....
LN6512302.....	Tucson.....	AZ.....		01/31/2017.....	7.820.....	35,582.....		64,366.....
LN6512831.....	New York.....	NY.....		06/20/2017.....	5.310.....	68,823.....		174,016.....
LN6513508.....	Roseland.....	NJ.....		10/05/2017.....	3.910.....	486,012.....		24,398,277.....
LN6513516.....	Roseland.....	NJ.....		10/05/2017.....	7.530.....	77,762.....		24,398,277.....
LN6513524.....	Roseland.....	NJ.....		10/05/2017.....	11.130.....	213,845.....		24,398,277.....
LN6513532.....	Greenbelt.....	MD.....		10/10/2017.....	4.160.....	470,089.....		50,777,461.....
LN6513540.....	Greenbelt.....	MD.....		10/10/2017.....	7.910.....	72,321.....		50,777,461.....
LN6513557.....	Greenbelt.....	MD.....		10/10/2017.....	12.260.....	334,192.....		50,777,461.....
LN6513565.....	San Bernardino.....	CA.....		10/04/2017.....	3.660.....	22,007,700.....		45,000,000.....
LN6513573.....	San Bernardino.....	CA.....		10/04/2017.....	7.660.....	1,467,180.....		45,000,000.....
LN6513581.....	San Bernardino.....	CA.....		10/04/2017.....	10.160.....	4,401,540.....		45,000,000.....
LN6513607.....	Tampa.....	FL.....		10/04/2017.....	3.660.....	7,350,750.....		16,000,000.....
LN6513615.....	Tampa.....	FL.....		10/04/2017.....	7.660.....	490,050.....		16,000,000.....
LN6513623.....	Tampa.....	FL.....		10/04/2017.....	10.160.....	1,470,150.....		16,000,000.....
LN6513649.....	Providence.....	RI.....		10/20/2017.....	4.010.....	4,454,595.....		14,194,000.....
LN6513656.....	Providence.....	RI.....		10/20/2017.....	6.510.....	494,955.....		14,194,000.....
LN6513664.....	Providence.....	RI.....		10/20/2017.....	9.660.....	1,431,284.....		14,194,000.....
LN6513680.....	Eagan.....	MN.....		10/24/2017.....	3.910.....	56,402.....		19,374,505.....
LN6513698.....	Eagan.....	MN.....		10/24/2017.....	6.700.....	12,306.....		19,374,515.....
LN6513706.....	Eagan.....	MN.....		10/24/2017.....	9.710.....	33,841.....		19,374,505.....
LN6513714.....	Los Angeles.....	CA.....		10/30/2017.....	9.310.....	1,681,443.....		84,112,500.....
LN6513722.....	Concord.....	CA.....		11/03/2017.....	3.790.....	480,571.....		52,500,000.....
LN6513730.....	Concord.....	CA.....		11/03/2017.....	6.790.....	53,397.....		52,500,000.....
LN6513748.....	Concord.....	CA.....		11/03/2017.....	9.890.....	177,989.....		52,500,000.....
LN6513755.....	Clearwater Beach.....	FL.....		11/01/2017.....	4.190.....	820,653.....		68,000,000.....
LN6513763.....	Clearwater Beach.....	FL.....		11/01/2017.....	11.310.....	238,254.....		68,000,000.....
LN6513771.....	Newark.....	CA.....		11/13/2017.....	4.940.....	10,477,753.....		85,400,000.....
LN6513789.....	Newark.....	CA.....		11/13/2017.....	9.910.....	10,477,753.....		85,400,000.....
LN6513797.....	Dallas.....	TX.....		11/22/2017.....	10.690.....	175,727.....		27,079,468.....
LN6513805.....	Dallas.....	TX.....		11/14/2017.....	7.440.....	64,613.....		13,297,200.....
LN6513813.....	Dallas.....	TX.....		11/14/2017.....	9.940.....	193,839.....		13,297,200.....
LN6513821.....	Santa Ana.....	CA.....		12/15/2017.....	3.680.....	14,035,294.....		32,922,374.....
LN6513839.....	Santa Ana.....	CA.....		12/15/2017.....	8.180.....	4,148,505.....		32,922,374.....
LN6513854.....	Austin.....	TX.....		12/18/2017.....	14.220.....	1,077,083.....		122,874,153.....
LN6513862.....	East Elmhurst.....	NY.....		12/22/2017.....	4.550.....	120,821.....		81,300,000.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6513870.....	East Elmhurst.....	NY.....		12/22/2017.....	9.720.....	12,945.....		81,300,000.....
LN6513888.....	East Elmhurst.....	NY.....		12/22/2017.....	11.500.....	38,835.....		81,300,000.....
LN6513904.....	Saint Petersburg.....	FL.....		12/21/2017.....	8.180.....	7,970,591.....		69,500,000.....
LN6513920.....	Miami.....	FL.....		12/22/2017.....	4.050.....	34,500,646.....		94,543,102.....
LN6513938.....	Miami.....	FL.....		12/22/2017.....	6.300.....	9,857,327.....		94,543,102.....
LN6513946.....	Miami.....	FL.....		12/22/2017.....	10.850.....	22,002,963.....		94,543,102.....
LN6513961.....	Kohala Coast.....	HI.....		12/22/2017.....	4.790.....	59,400,001.....		194,909,097.....
LN6513979.....	Kohala Coast.....	HI.....		12/22/2017.....	9.790.....	17,820,000.....		194,909,097.....
LN6513995.....	Brooklyn.....	NY.....		12/28/2017.....	5.050.....	11,110,227.....		18,675,000.....
LN6514019.....	Los Angeles.....	CA.....		12/29/2017.....	8.300.....	8,332,530.....		101,785,067.....
LN2014303.....	New York.....	NY.....		01/15/2015.....	10.980.....		415,931.....	594,188.....
LN2015144.....	East Bedford.....	PA.....		06/05/2015.....	11.130.....		27,055.....	32,029.....
LN2015276.....	Hollywood.....	FL.....		07/02/2015.....	10.980.....		38,742.....	245,671.....
LOAN15283.....	New York.....	NY.....		04/20/2015.....	11.000.....		9,189.....	11,269.....
BNIPRAIL8.....	Pasadena.....	TX.....		11/17/2017.....	1.440.....	3,145,522.....		4,199,628.....
LOAN85104.....	Woodbridge.....	NJ.....		12/05/2017.....	11.130.....	3,108,469.....		4,144,625.....
LOAN90047.....	Austin.....	TX.....		04/22/2016.....	10.000.....		713,345.....	952,143.....
LOAN90062.....	Beverly.....	WV.....		04/15/2016.....	10.000.....		30,478.....	40,637.....
LOAN90088.....	Smithers.....	WV.....		05/10/2016.....	10.000.....		9,760.....	13,013.....
LOAN90096.....	McKinney.....	TX.....		05/05/2016.....	10.000.....		662,655.....	917,677.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,101,292,696.....	295,550,803.....	14,106,237,977.....
Mortgages in Good Standing - Mezzanine Loans								
LN1610028.....	New York.....	NY.....		01/15/2016.....	12.860.....		1,166,132.....	121,000,000.....
LN6513144.....	New York.....	NY.....		07/19/2017.....	11.980.....	664,093.....		29,659,087.....
LN6513185.....	Chicago.....	IL.....		07/24/2017.....	9.760.....	2,067,700.....		135,800,000.....
LOAN15358.....	New York.....	NY.....		10/13/2015.....	9.860.....		1,252,282.....	4,995,839.....
LN6512658.....	New York.....	NY.....		05/10/2017.....	10.410.....	2,292,452.....		60,685,255.....
LOAN19236.....	New York.....	NY.....		08/07/2017.....	13.180.....	15,000,000.....		26,804,861.....
LN6513268.....	Rockville.....	MD.....		08/02/2017.....	11.160.....	566,518.....		44,870,000.....
LOAN150X0.....	New York.....	NY.....		12/03/2015.....	13.860.....		617,064.....	13,367,430.....
LN6501511.....	Pasadena.....	CA.....		02/19/2016.....	10.790.....		420,294.....	93,910,870.....
LN6513045.....	Hillsboro.....	OR.....		06/30/2017.....	9.780.....	1,269,675.....		17,107,245.....
LN6511445.....	Menlo Park.....	CA.....		11/14/2016.....	13.370.....		1,451,184.....	94,140,000.....
LN6513110.....	Menlo Park.....	CA.....		07/07/2017.....	13.370.....	2,564,333.....		94,140,000.....
LN6512682.....	Brooklyn.....	NY.....		05/16/2017.....	14.410.....	278,438.....		19,800,000.....
LN6513482.....	Colorado Springs.....	CO.....		09/21/2017.....	10.060.....	497,162.....		31,428,570.....
LN6512096.....	Boston.....	MA.....		01/05/2017.....	11.280.....	801,900.....		39,690,000.....
LN6512450.....	Los Angeles.....	CA.....		03/22/2017.....	9.310.....	1,522,758.....		84,112,500.....
LN6510595.....	Glendale.....	CA.....		08/23/2016.....	9.160.....		121,781.....	205,261.....
LOAN15093.....	New York.....	NY.....		06/22/2016.....	9.500.....		180,100.....	2,178,155.....
LOAN30027.....	New York.....	NY.....		04/05/2017.....	12.860.....	7,550,920.....		7,142,002.....
LOAN09054.....	Tampa.....	FL.....		09/20/2016.....	14.000.....		10,361,795.....	25,429,225.....
LOAN19251.....	Boston.....	MA.....		09/19/2017.....	11.000.....	3,910,000.....		3,047,046.....
LOAN15606.....	Somerset.....	NJ.....		07/25/2016.....	14.500.....		908,543.....	17,651,246.....
LOAN15168.....	Stamford.....	CT.....		06/30/2014.....	13.320.....		21,356.....	2,864,186.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LOAN15044.....	Philadelphia.....	PA.....		01/04/2016.....	10.000.....		457,607.....	2,054,998.....
LVPPLACE9.....	Fort Myers.....	FL.....		11/30/2017.....	13.440.....	5,879,727.....		6,032,964.....
KCMOLARP7.....	Chicago.....	IL.....		12/27/2017.....	1.550.....	17,920,000.....		23,342,862.....
MARCOUR16.....	Cambridge.....	MA.....		12/13/2017.....	6.760.....	23,667,285.....		34,443,555.....
LOAN15085.....	Middlesex.....	NJ.....		04/01/2016.....	14.500.....		6,399,819.....	34,125,596.....
LN6512971.....	Dallas.....	TX.....		06/23/2017.....	9.910.....	567,874.....		13,297,200.....
LOAN15333.....	Chatham.....	NJ.....		08/31/2015.....	12.000.....		138,768.....	968,827.....
LN6512898.....	Dallas.....	TX.....		06/19/2017.....	9.780.....	9,510,000.....		183,300,000.....
LN6512245.....	Floral Park.....	NY.....		01/27/2017.....	9.110.....	1,453,042.....		80,700,000.....
LOAN15390.....	West Orange.....	NJ.....		12/10/2015.....	12.000.....		64,421.....	2,172,682.....
LN6512815.....	Falls Church.....	VA.....		06/06/2017.....	10.660.....	706,803.....		8,723,077.....
LN6512138.....	East Elmhurst.....	NY.....		01/11/2017.....	11.350.....	1,505,616.....		81,300,000.....
LN6512203.....	Roseland.....	NJ.....		01/23/2017.....	9.810.....	2,326,268.....		29,207,500.....
LN6510462.....	New Orleans.....	LA.....		07/27/2016.....	14.410.....		572,267.....	47,662,866.....
LN6512724.....	Dallas.....	TX.....		05/18/2017.....	10.040.....	558,633.....		31,717,632.....
LN6513367.....	Huntington Beach.....	CA.....		08/31/2017.....	8.560.....	549,148.....		34,580,000.....
LN6513300.....	Eagan.....	MN.....		08/03/2017.....	9.710.....	362,804.....		19,374,505.....
LN6512385.....	Dallas.....	TX.....		02/14/2017.....	10.620.....	998,091.....		31,019,220.....
LN6512526.....	Rochester.....	NY.....		03/30/2017.....	11.320.....	576,892.....		28,080,000.....
LN6512310.....	Tucson.....	AZ.....		01/31/2017.....	10.420.....	221,234.....		5,095,291.....
LN6512435.....	Tucson.....	AZ.....		02/15/2017.....	10.260.....	496,459.....		23,600,000.....
LN6512567.....	Nashville.....	TN.....		04/27/2017.....	12.260.....	2,316,600.....		77,734,249.....
LN6513599.....	San Bernardino.....	CA.....		10/04/2017.....	10.160.....	1,467,180.....		45,000,000.....
LN6513631.....	Tampa.....	FL.....		10/04/2017.....	10.160.....	490,050.....		16,000,000.....
LN6513672.....	Providence.....	RI.....		10/20/2017.....	9.660.....	218,566.....		14,194,000.....
LN6513847.....	Santa Ana.....	CA.....		12/15/2017.....	8.180.....	529,927.....		32,922,374.....
LN6513912.....	Saint Petersburg.....	FL.....		12/21/2017.....	8.180.....	1,204,112.....		69,500,000.....
LN6513953.....	Miami.....	FL.....		12/22/2017.....	10.870.....	1,701,562.....		94,543,102.....
LN6513987.....	Kohala Coast.....	HI.....		12/22/2017.....	9.800.....	1,980,000.....		194,909,097.....
LN6514001.....	Brooklyn.....	NY.....		12/28/2017.....	5.050.....	1,111,023.....		18,675,000.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						117,304,845.....	24,133,413.....	2,254,305,375.....
0899999. Total - Mortgages in Good Standing.....						1,218,597,541.....	319,684,216.....	16,360,543,352.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other								
LOAN80188.....	Ann Arbor.....	MI.....		09/15/2014.....	10.000.....		2,356,584.....	11,117,320.....
LN2015342.....	Fort Myers.....	FL.....		12/15/2015.....	11.230.....		10,787,652.....	62,065,752.....
LN2015268.....	Kissimmee.....	FL.....		10/05/2015.....	13.570.....		435,567.....	21,100,000.....
LN2016027.....	Fort Myers.....	FL.....		03/16/2016.....	11.970.....		738,554.....	9,310,000.....
LN2015292.....	Southampton.....	NY.....		02/05/2016.....	11.360.....		2,643,794.....	24,000,000.....
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other.....						0.....	16,962,151.....	127,593,072.....
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....						0.....	16,962,151.....	127,593,072.....
3399999. Totals.....						1,218,597,541.....	336,646,367.....	16,488,136,424.....

E05.7

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
LOAN15135.....	New York.....	NY.....	.....	06/30/2014.	08/15/2017.	1,170,650	.....	.....	.....	.....	.....0	.....	.....1,170,650	1,170,650	.....	.....	.....0
LOAN15309.....	New York.....	NY.....	.....	06/09/2015.	07/12/2017.	1,394,889	.....	.....	.....	.....	.....0	.....	.....1,394,889	1,394,889	.....	.....	.....0
LN2015193.....	Floral Park.....	NY.....	.....	09/01/2015.	12/29/2017.	1,783,607	.....	.....2,279	.....	.....	.....2,279	.....	.....1,785,886	1,785,886	.....	.....	.....0
LOAN15325.....	New York.....	NY.....	.....	08/17/2015.	08/01/2017.	1,764,499	.....	.....	.....	.....	.....0	.....	.....1,764,499	1,764,499	.....	.....	.....0
LN2015359.....	S. Palm Beach.....	FL.....	.....	03/28/2016.	10/01/2017.	6,707,442	.....	.....14,609	.....	.....	.....14,609	.....	.....6,722,051	6,722,051	.....	.....	.....0
LOAN15051.....	New York.....	NY.....	.....	03/16/2016.	10/30/2017.	1,548,860	.....	.....	.....	.....	.....0	.....	.....1,548,860	1,548,860	.....	.....	.....0
LOAN15374.....	New York.....	NY.....	.....	11/13/2015.	12/29/2017.	1,101,312	.....	.....	.....	.....	.....0	.....	.....1,101,312	1,101,312	.....	.....	.....0
LOAN15077.....	New York.....	NY.....	.....	04/27/2016.	11/13/2017.	720,400	.....	.....	.....	.....	.....0	.....	.....720,400	720,400	.....	.....	.....0
LN2015185.....	Naples.....	FL.....	.....	04/29/2015.	09/01/2017.	1,776,697	.....	.....	.....	.....	.....0	.....	.....1,776,697	1,776,697	.....	.....	.....0
LOAN90104.....	Jacksonville.....	FL.....	.....	05/03/2016.	09/27/2017.	3,398,419	.....	.....	.....	.....	.....0	.....	.....3,398,419	3,398,419	.....	.....	.....0
LOAN91011.....	Largo.....	FL.....	.....	08/10/2016.	09/21/2017.	2,950,158	.....	.....	.....	.....	.....0	.....	.....2,950,158	2,950,158	.....	.....	.....0
LOAN91003.....	San Antonio.....	TX.....	.....	07/25/2016.	08/01/2017.	3,501,695	.....	.....	.....	.....	.....0	.....	.....3,501,695	3,501,695	.....	.....	.....0
LOAN90070.....	Weatherford.....	TX.....	.....	04/28/2016.	08/11/2017.	4,176,450	.....	.....	.....	.....	.....0	.....	.....4,176,450	4,176,450	.....	.....	.....0
LN1580148.....	Columbia.....	TN.....	.....	12/22/2015.	09/12/2017.	1,181,285	.....	.....8,558	.....	.....	.....8,558	.....	.....1,189,843	1,189,742	.....	.....(101)	(101)
LN1550141.....	Columbia.....	TN.....	.....	12/22/2015.	09/12/2017.	13,234,799	.....	.....92,817	.....	.....	.....92,817	.....	.....13,327,616	13,325,114	.....	.....(2,502)	(2,502)
LN1560140.....	Columbia.....	TN.....	.....	12/22/2015.	09/12/2017.	945,343	.....	.....6,567	.....	.....	.....6,567	.....	.....951,909	951,794	.....	.....(116)	(116)
LN1570149.....	Columbia.....	TN.....	.....	12/22/2015.	09/12/2017.	3,543,855	.....	.....25,674	.....	.....	.....25,674	.....	.....3,569,528	3,569,227	.....	.....(301)	(301)
LOAN90203.....	Philomath.....	OR.....	.....	07/28/2016.	08/04/2017.	1,918,798	.....	.....	.....	.....	.....0	.....	.....1,918,798	1,918,798	.....	.....	.....0
LOAN80147.....	Roswell.....	GA.....	.....	01/28/2015.	11/06/2017.	15,000,000	.....	.....0	.....	.....	.....0	.....	.....15,000,000	15,000,000	.....	.....	.....0
LN6510587.....	Glendale.....	CA.....	.....	08/23/2016.	12/29/2017.	727,485	.....	.....	.....	.....	.....0	.....	.....727,485	727,485	.....	.....	.....0
LN6510595.....	Glendale.....	CA.....	.....	08/23/2016.	12/29/2017.	128,380	.....	.....	.....	.....	.....0	.....	.....128,380	128,380	.....	.....	.....0
LN6501263.....	Glendale.....	CA.....	.....	03/01/2016.	12/29/2017.	7,949,103	.....	.....62,147	.....	.....	.....62,147	.....	.....8,011,250	8,011,250	.....	.....	.....0
LN6501271.....	Glendale.....	CA.....	.....	03/01/2016.	12/29/2017.	1,402,783	.....	.....10,967	.....	.....	.....10,967	.....	.....1,413,750	1,413,750	.....	.....	.....0
LN2016118.....	Iowa City.....	IA.....	.....	11/07/2016.	12/15/2017.	21,579,475	.....	.....102,269	.....	.....	.....102,269	.....	.....21,681,745	21,681,744	.....	.....(1)	(1)
LN6511668.....	Flushing.....	NY.....	.....	12/01/2016.	11/22/2017.	11,961,501	.....	.....103,716	.....	.....	.....103,716	.....	.....12,065,218	12,065,218	.....	.....	.....0
LN6511676.....	Flushing.....	NY.....	.....	12/01/2016.	11/22/2017.	24,105,409	.....	.....204,374	.....	.....	.....204,374	.....	.....24,309,783	24,309,783	.....	.....	.....0
LN6511684.....	Flushing.....	NY.....	.....	12/01/2016.	11/22/2017.	1,116,351	.....	.....8,649	.....	.....	.....8,649	.....	.....1,125,000	1,125,000	.....	.....	.....0
LOAN80287.....	Studio City.....	CA.....	.....	11/23/2015.	11/27/2017.	6,145,318	.....	.....88,104	.....	.....	.....88,104	.....	.....6,233,422	6,233,422	.....	.....	.....0
LN1620076.....	Nashville.....	TN.....	.....	02/02/2016.	10/11/2017.	7,035,034	.....	.....34,180	.....	.....	.....34,180	.....	.....7,069,214	7,069,214	.....	.....	.....0
LN6510256.....	Nashville.....	TN.....	.....	07/12/2016.	10/11/2017.	406,725	.....	.....0	.....	.....	.....0	.....	.....406,725	406,725	.....	.....	.....0
LN1630075.....	Nashville.....	TN.....	.....	02/02/2016.	10/11/2017.	1,046,590	.....	.....5,085	.....	.....	.....5,085	.....	.....1,051,675	1,051,675	.....	.....	.....0
LN1610135.....	Hanover.....	MD.....	.....	02/12/2016.	07/12/2017.	6,096,156	.....	.....53,844	.....	.....	.....53,844	.....	.....6,150,000	6,150,000	.....	.....	.....0
LN2014253.....	Jensen Beach.....	FL.....	.....	01/20/2015.	09/20/2017.	4,900,013	.....	.....	.....	.....	.....0	.....	.....4,900,013	4,900,013	.....	.....	.....0
LN1510087.....	New York.....	NY.....	.....	12/04/2015.	08/01/2017.	21,108,479	.....	.....140,047	.....	.....	.....140,047	.....	.....21,248,526	21,248,526	.....	.....	.....0
LN1520086.....	New York.....	NY.....	.....	12/04/2015.	08/01/2017.	1,711,499	.....	.....11,355	.....	.....	.....11,355	.....	.....1,722,854	1,722,854	.....	.....	.....0
LN1530085.....	New York.....	NY.....	.....	12/04/2015.	08/01/2017.	7,194,919	.....	.....50,725	.....	.....	.....50,725	.....	.....7,245,644	7,245,644	.....	.....	.....0
LN2014279.....	King of Prussia.....	PA.....	.....	11/25/2014.	12/01/2017.	6,487,577	.....	.....	.....	.....	.....0	.....	.....6,487,577	6,487,577	.....	.....	.....0
LN1510020.....	San Jose.....	CA.....	.....	08/03/2015.	12/08/2017.	24,692,709	.....	.....155,648	.....	.....	.....155,648	.....	.....24,848,357	24,848,357	.....	.....	.....0
LN1520029.....	San Jose.....	CA.....	.....	08/03/2015.	12/08/2017.	1,763,612	.....	.....11,271	.....	.....	.....11,271	.....	.....1,774,883	1,774,883	.....	.....	.....0
LN1530028.....	San Jose.....	CA.....	.....	08/03/2015.	12/08/2017.	1,763,427	.....	.....11,455	.....	.....	.....11,455	.....	.....1,774,882	1,774,882	.....	.....	.....0
LN1540027.....	San Jose.....	CA.....	.....	08/03/2015.	12/08/2017.	7,051,615	.....	.....47,916	.....	.....	.....47,916	.....	.....7,099,531	7,099,531	.....	.....	.....0
LN2015250.....	Santa Clarita.....	CA.....	.....	10/06/2015.	11/22/2017.	15,024,649	.....	.....	.....	.....	.....0	.....	.....15,024,649	15,024,649	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LN1502043.....	San Francisco.....	CA.....		09/10/2015.	03/08/2017.	6,640,000					0		6,640,000	6,640,000			0
LN1510145.....	Cheraw.....	SC.....		12/22/2015.	06/30/2017.	5,416,074		1,300			1,300		5,417,373	5,453,034		35,660	35,660
LN1520144.....	Cheraw.....	SC.....		12/22/2015.	06/30/2017.	386,862		93			93		386,955	389,502		2,547	2,547
LN1530143.....	Cheraw.....	SC.....		12/22/2015.	06/30/2017.	1,450,251		183			183		1,450,434	1,460,634		10,200	10,200
LN1540142.....	Cheraw.....	SC.....		12/22/2015.	06/16/2017.	483,417		61			61		483,478	486,878		3,400	3,400
LN1610119.....	Long Island City.....	NY.....		02/12/2016.	04/06/2017.	19,830,892		(108,392)			(108,392)		19,722,500	19,722,500			0
LN6501313.....	Tallahassee.....	FL.....		03/04/2016.	06/30/2017.	14,171,635		84,365			84,365		14,256,000	14,256,000			0
LN6501321.....	Tallahassee.....	FL.....		03/04/2016.	06/30/2017.	1,574,609		9,391			9,391		1,584,000	1,584,000			0
LN6501339.....	Tallahassee.....	FL.....		03/04/2016.	06/30/2017.	3,359,170		20,030			20,030		3,379,200	3,379,200			0
LN6501347.....	Tallahassee.....	FL.....		03/04/2016.	06/30/2017.	1,889,533		11,267			11,267		1,900,800	1,900,800			0
LN2014303.....	New York.....	NY.....		01/15/2015.	06/30/2017.	9,084,037					0		9,084,037	9,084,037			0
LN2015144.....	East Bedford.....	PA.....		06/05/2015.	04/03/2017.	1,667,222					0		1,667,222	1,667,222			0
LN2015276.....	Hollywood.....	FL.....		07/02/2015.	06/13/2017.	3,755,796					0		3,755,796	3,755,796			0
LN2015326.....	New York.....	NY.....		11/02/2015.	01/03/2017.	84,583					0		84,583	84,583			0
LN2051552.....	King of Prussia.....	PA.....		03/10/2015.	01/13/2017.	10,275,901					0		10,275,901	10,275,901			0
LOAN80030.....	New York.....	NY.....		01/30/2015.	04/28/2017.	9,962,663		37,253			37,253		9,999,917	9,999,917			0
LOAN82333.....	North Hollywood.....	CA.....		04/14/2015.	06/09/2017.	11,760,094					0		11,760,094	11,760,094			0
LOAN80071.....	Camp Springs.....	MD.....		11/05/2013.	03/24/2017.	7,327,139		75,871			75,871		7,403,010	7,403,010			0
LOAN15234.....	New York.....	NY.....		02/06/2015.	04/19/2017.	1,891,050					0		1,891,050	1,891,050			0
LOAN15283.....	New York.....	NY.....		04/20/2015.	05/19/2017.	667,905					0		667,905	667,905			0
LOAN15317.....	New York.....	NY.....		08/12/2015.	05/19/2017.	3,241,800					0		3,241,800	3,241,800			0
LOAN23006.....	New York.....	NY.....		11/30/2016.	06/01/2017.	2,920,720					0		2,920,720	2,920,720			0
LOAN90047.....	Austin.....	TX.....		04/22/2016.	04/18/2017.	4,613,997					0		4,613,997	4,613,997			0
LOAN90062.....	Beverly Hills.....	WV.....		04/15/2016.	05/23/2017.	1,239,493					0		1,239,493	1,239,493			0
LOAN90088.....	Smithers.....	WV.....		05/10/2016.	01/31/2017.	1,143,177					0		1,143,177	1,143,177			0
LOAN90096.....	McKinney.....	TX.....		05/05/2016.	06/15/2017.	4,009,705					0		4,009,705	4,009,705			0
0199999. Total - Mortgages Closed by Repayment.....						378,065,692	0	1,383,678	0	0	1,383,678	0	379,449,370	379,498,158	0	48,786	48,786
Mortgages With Partial Repayments																	
LOAN30027.....	New York.....	NY.....		04/05/2017.	12/11/2017.	1,958,018					0		1,958,018	1,958,018			0
LOAN30019.....	New York.....	NY.....		04/07/2017.	12/11/2017.	744,592					0		744,592	744,592			0
LOAN15069.....	New York.....	NY.....		04/07/2016.	12/20/2017.	652,730					0		652,730	652,730			0
LN6511718.....	Long Island City.....	NY.....		12/08/2016.	12/08/2017.	26,941					0		26,941	26,941			0
LOAN15515.....	New York.....	NY.....		06/30/2014.	09/18/2017.	1,264,650					0		1,264,650	1,264,650			0
LOAN150X0.....	New York.....	NY.....		12/03/2015.	12/13/2017.	591,724					0		591,724	591,724			0
LN6501479.....	Los Angeles.....	CA.....		02/18/2016.	09/01/2017.	4,231					0		4,231	4,231			0
LN6501487.....	Los Angeles.....	CA.....		02/18/2016.	09/01/2017.	1,410					0		1,410	1,410			0
LN1510137.....	Ontario.....	CA.....		12/18/2015.	12/29/2017.	18,282,250		97,187			97,187		18,379,437	18,379,437			0
LN1520136.....	Ontario.....	CA.....		12/18/2015.	12/29/2017.	6,933,144		38,367			38,367		6,971,511	6,971,511			0
LN1530135.....	Ontario.....	CA.....		12/18/2015.	12/29/2017.	18,282,250		97,187			97,187		18,379,437	18,379,437			0
LN1540134.....	Ontario.....	CA.....		12/18/2015.	12/29/2017.	6,933,144		38,367			38,367		6,971,511	6,971,511			0
LN6510215.....	San Antonio.....	TX.....		06/20/2016.	12/08/2017.	2,653,031		20,316			20,316		2,673,347	2,673,347			0
LN6510223.....	San Antonio.....	TX.....		06/20/2016.	12/08/2017.	1,635,300		13,263			13,263		1,648,564	1,648,564			0
LN6510231.....	San Antonio.....	TX.....		06/20/2016.	12/08/2017.	132,592		1,075			1,075		133,667	133,667			0

E06.1

SCHEDULE B - PART 3

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

E06.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LN6510249.....	San Antonio.....	TX.....		06/20/2016.	11/22/2017.	278,417					0		278,417	278,417			0
LN6501818.....	Plantation.....	FL.....		04/07/2016.	12/28/2017.	4,322,185		29,643			29,643		4,351,829	4,351,829			0
LN6501917.....	Plantation.....	FL.....		04/07/2016.	12/28/2017.	1,296,057		9,492			9,492		1,305,549	1,305,549			0
LN6502014.....	Plantation.....	FL.....		04/07/2016.	12/28/2017.	144,006		1,055			1,055		145,061	145,061			0
LN2116090.....	Naples.....	FL.....		07/29/2016.	12/25/2017.	187,574		1,302			1,302		188,876	188,876			0
LN6513003.....	Grove City.....	OH.....		06/26/2017.	12/22/2017.	43,669,242		891,209			891,209		44,560,451	44,560,451			0
LN2014220.....	Hopkinsville.....	KY.....		07/31/2015.	12/01/2017.	1,915,273		7,444			7,444		1,922,717	1,922,717			0
LN2016134.....	Buffalo.....	NY.....		07/08/2016.	12/25/2017.	217,512		896			896		218,409	218,409			0
LN2015342.....	Fort Myers.....	FL.....		12/15/2015.	12/01/2017.	860,636		1,604			1,604		862,240	862,240			0
LN6501354.....	Lawrence.....	KS.....		03/04/2016.	11/08/2017.	5,233,842		31,158			31,158		5,265,000	5,265,000			0
LN6501362.....	Lawrence.....	KS.....		03/04/2016.	11/08/2017.	581,532		3,468			3,468		585,000	585,000			0
LN6501370.....	Lawrence.....	KS.....		03/04/2016.	11/08/2017.	1,240,603		7,397			7,397		1,248,000	1,248,000			0
LN6501388.....	Lawrence.....	KS.....		03/04/2016.	11/08/2017.	697,839		4,161			4,161		702,000	702,000			0
LN6510694.....	Miami.....	FL.....		08/08/2016.	12/08/2017.	12,911		0			0		12,911	12,911			0
LOAN91029.....	Lucasville.....	OH.....		08/12/2016.	05/15/2017.	26,999		0			0		26,999	26,999			0
LOAN90138.....	Proberta.....	CA.....		05/31/2017.	12/29/2017.	19,020		0			0		19,020	19,020			0
LOAN19251.....	Boston.....	MA.....		09/19/2017.	12/22/2017.	1,403,500		0			0		1,403,500	1,403,500			0
LOAN80121.....	Miami.....	FL.....		10/20/2014.	12/18/2017.	7,682,452		59,203			59,203		7,741,655	7,741,655			0
LN6510611.....	Amityville.....	NY.....		08/08/2016.	12/08/2017.	142,606		0			0		142,606	142,606			0
LN6510645.....	Amityville.....	NY.....		09/28/2016.	12/08/2017.	36,587		0			0		36,587	36,587			0
LN6510157.....	Champaign.....	IL.....		06/01/2016.	12/08/2017.	609,141		5,046			5,046		614,187	614,187			0
LN6510165.....	Champaign.....	IL.....		06/01/2016.	12/08/2017.	55,938		463			463		56,401	56,401			0
LN6510173.....	Champaign.....	IL.....		06/01/2016.	12/08/2017.	183,704		1,590			1,590		185,294	185,294			0
LN6510181.....	Champaign.....	IL.....		06/01/2016.	12/08/2017.	26,243		227			227		26,471	26,471			0
LOAN15168.....	Stamford.....	CT.....		06/30/2014.	12/20/2017.	78,570		0			0		78,570	21,356		(57,214)	(57,214)
LN2016035.....	Elizabeth.....	NJ.....		03/18/2016.	12/21/2017.	591,838		1,510			1,510		593,349	593,349			0
LN2016126.....	Malibu.....	CA.....		12/07/2016.	12/25/2017.	1,016,812		5,244			5,244		1,022,056	1,022,056			0
LN6501396.....	Plano.....	TX.....		03/31/2016.	12/08/2017.	400,495		10,148			10,148		410,643	410,643			0
LN6501610.....	Plano.....	TX.....		04/05/2016.	12/08/2017.	349,992		0			0		349,992	349,992			0
LN6501404.....	Plano.....	TX.....		03/31/2016.	12/08/2017.	171,482		4,508			4,508		175,990	175,990			0
LN6501719.....	Plano.....	TX.....		04/05/2016.	12/08/2017.	149,996		0			0		149,996	149,996			0
LN6510736.....	Tallahassee.....	FL.....		09/08/2016.	04/26/2017.	635,884		5,782			5,782		641,667	641,667			0
LN6510744.....	Tallahassee.....	FL.....		09/08/2016.	04/26/2017.	158,962		1,455			1,455		160,417	160,417			0
LN6510751.....	Tallahassee.....	FL.....		09/08/2016.	04/26/2017.	215,115		1,982			1,982		217,097	217,097			0
LN6510769.....	Tallahassee.....	FL.....		09/08/2016.	04/26/2017.	49,801		463			463		50,264	50,264			0
LN2015268.....	Kissimmee.....	FL.....		10/05/2015.	12/21/2017.	78,859		280			280		79,140	79,140			0
LOAN80188.....	Ann Arbor.....	MI.....		09/15/2014.	09/02/2017.	17,871		0			0		17,871	17,871			0
LN2016092.....	Oxnard.....	CA.....		04/15/2016.	11/27/2017.	225,354		1,736			1,736		227,090	227,090			0
LN2016027.....	Fort Myers.....	FL.....		03/16/2016.	12/01/2017.	111,086		330			330		111,415	111,415			0
LN6511254.....	Frisco.....	CO.....		10/28/2016.	11/08/2017.	269,894		1,277			1,277		271,171	271,171			0
LN6511262.....	Frisco.....	CO.....		10/28/2016.	11/08/2017.	1,532,658		7,253			7,253		1,539,910	1,539,910			0
LN6511270.....	Frisco.....	CO.....		10/28/2016.	11/08/2017.	335,841		1,589			1,589		337,431	337,431			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LN6512021.....	Tarrytown.....	NY.....		01/20/2017.	12/22/2017.	5,981					0		5,981	5,981			0
LN1610010.....	Tarrytown.....	NY.....		01/08/2016.	12/22/2017.	4,868,771		34,598			34,598		4,903,369	4,904,490		1,121	1,121
LN1620019.....	Tarrytown.....	NY.....		01/08/2016.	05/18/2017.	380,440		8,151					388,591	388,591			0
LN1630018.....	Tarrytown.....	NY.....		01/08/2016.	05/18/2017.	1,239,475		10,809			10,809		1,250,284	1,250,284			0
LN1640017.....	Tarrytown.....	NY.....		01/08/2016.	05/18/2017.	231,441		1,714			1,714		233,155	233,155			0
LN2015292.....	Southampton.....	NY.....		02/05/2016.	12/21/2017.	5,373		11			11		5,384	5,384			0
LN1520060.....	Santa Rosa.....	CA.....		10/23/2015.	06/07/2017.	1,683,938		10,303			10,303		1,694,241	1,694,241			0
LN6510082.....	Santa Rosa.....	CA.....		05/24/2016.	06/07/2017.	569,425		0			0		569,425	569,425			0
LOAN80220.....	Miami.....	FL.....		11/21/2014.	02/16/2017.	2,831,331		13,113			13,113		2,844,444	2,844,444			0
LN2015151.....	Louisville.....	KY.....		04/02/2015.	12/21/2017.	52,183					0		52,183	52,183			0
0299999. Total - Mortgages With Partial Repayments.....						149,198,694	0	1,483,376	0	0	1,483,376	0	150,682,076	150,625,983	0	(56,093)	(56,093)
Mortgages Disposed																	
LN6513011.....	Hillsboro.....	OR.....		06/30/2017.	09/12/2017.	38,090,250		70,109			70,109		38,160,359	38,186,438		26,078	26,078
LN1520102.....	Yountville.....	CA.....		12/16/2015.	08/22/2017.	9,731,855		12,944			12,944		9,744,799	9,750,000		5,201	5,201
LN6512070.....	Boston.....	MA.....		01/05/2017.	02/16/2017.	14,850,000		9,859					14,859,859	14,850,000		(9,859)	(9,859)
LN6511726.....	Roseland.....	NJ.....		12/09/2016.	11/02/2017.	9,760,407		66,112			66,112		9,826,519	9,799,831		(26,688)	(26,688)
LN6511734.....	Roseland.....	NJ.....		12/09/2016.	11/02/2017.	1,561,698		10,350			10,350		1,572,048	1,567,973		(4,075)	(4,075)
LN6511353.....	El Segundo.....	CA.....		11/14/2016.	04/21/2017.	22,380,209		28,717			28,717		22,408,926	22,473,352		64,426	64,426
LN6511361.....	El Segundo.....	CA.....		11/14/2016.	04/21/2017.	84,025		44			44		84,069	83,787		(282)	(282)
LN6511379.....	El Segundo.....	CA.....		11/14/2016.	04/21/2017.	3,442,971		4,681			4,681		3,447,652	3,457,439		9,787	9,787
LN6511387.....	El Segundo.....	CA.....		11/14/2016.	04/21/2017.	12,927		7			7		12,934	12,890		(44)	(44)
LN6512948.....	Dallas.....	TX.....		06/23/2017.	10/31/2017.	11,163,806		38,298			38,298		11,202,104	11,163,806		(38,298)	(38,298)
LN6512773.....	Falls Church.....	VA.....		06/08/2019.	12/18/2017.	19,790,481		101,646			101,646		19,892,127	19,840,457		(51,670)	(51,670)
LN6512781.....	Falls Church.....	VA.....		06/08/2019.	12/18/2017.	1,413,606		7,283			7,283		1,420,889	1,417,175		(3,713)	(3,713)
LN6512799.....	Falls Church.....	VA.....		06/08/2019.	12/18/2017.	1,413,606		7,316			7,316		1,420,922	1,417,175		(3,746)	(3,746)
LN6512351.....	Dallas.....	TX.....		02/14/2017.	07/14/2017.	7,744,500		24,333			24,333		7,768,833	7,855,141		86,308	86,308
LN6512468.....	Dallas.....	TX.....		03/28/2017.	07/14/2017.	1,700,885					0		1,700,885	1,688,128		(12,757)	(12,757)
LN6512369.....	Dallas.....	TX.....		02/14/2017.	07/14/2017.	2,323,350		7,285			7,285		2,330,635	2,356,542		25,907	25,907
LN6512476.....	Dallas.....	TX.....		03/28/2017.	07/14/2017.	510,265					0		510,265	506,438		(3,827)	(3,827)
LN6510496.....	Beverly Hills.....	CA.....		08/02/2016.	12/01/2017.	14,653,958		47,431			47,431		14,701,389	14,634,747		(66,642)	(66,642)
LN6510561.....	Beverly Hills.....	CA.....		08/22/2016.	12/01/2017.	3,618,177					0		3,618,177	3,557,917		(60,260)	(60,260)
LN6510314.....	Burbank.....	CA.....		07/19/2016.	08/03/2017.	14,876,756		42,738			42,738		14,919,494	14,916,653		(2,841)	(2,841)
LN6510470.....	Burbank.....	CA.....		08/12/2016.	08/03/2017.	1,927,127					0		1,927,127	1,909,939		(17,189)	(17,189)
LN6511171.....	Tucson.....	AZ.....		10/27/2016.	07/11/2017.	4,372,937					0		4,372,937	4,315,333		(57,604)	(57,604)
LN6511189.....	Tucson.....	AZ.....		10/27/2016.	07/11/2017.	312,352					0		312,352	308,238		(4,115)	(4,115)
LN6511197.....	Tucson.....	AZ.....		10/27/2016.	07/11/2017.	312,352					0		312,352	308,238		(4,115)	(4,115)
LN6510959.....	Tucson.....	AZ.....		09/30/2016.	07/11/2017.	6,467,023		33,358			33,358		6,500,382	6,465,964		(34,418)	(34,418)
LN6510967.....	Tucson.....	AZ.....		09/30/2016.	07/11/2017.	461,880		2,412			2,412		464,292	461,855		(2,438)	(2,438)
LN6510975.....	Tucson.....	AZ.....		09/30/2016.	07/11/2017.	461,873		2,417			2,417		464,290	461,855		(2,435)	(2,435)
LN1510129.....	Mountain View.....	CA.....		12/17/2015.	01/10/2017.	36,698,809		4,339			4,339		36,703,148	36,508,884		(194,264)	(194,264)
LOAN94007.....	Baytown.....	TX.....		05/05/2017.	12/29/2017.	4,555,488					0		4,555,488	4,555,488			0
LN6512534.....	Nashville.....	TN.....		04/27/2017.	10/05/2017.	28,080,000		46,311			46,311		28,126,311	28,080,000		(46,311)	(46,311)
LN6512542.....	Nashville.....	TN.....		04/27/2017.	10/05/2017.	6,088,142		10,084			10,084		6,098,225	6,088,142		(10,084)	(10,084)

E06.3

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LN6510884.....	New York.....	NY.....		09/29/2016.	06/30/2017.	12,007,331	.....	.....55,174	.....	.....	.....55,174	.....	.....12,062,505	12,024,543	.....	.....(37,961)	(37,961)
LN6511122.....	Atlanta.....	GA.....		10/21/2016.	05/12/2017.	16,574,521	.....	.....10,032	.....	.....	.....10,032	.....	.....16,584,552	16,621,750	.....	.....37,198	37,198
LN6511130.....	Atlanta.....	GA.....		10/21/2016.	05/12/2017.	2,762,407	.....	.....1,981	.....	.....	.....1,981	.....	.....2,764,388	2,770,292	.....	.....5,903	5,903
LN6511148.....	Atlanta.....	GA.....		10/21/2016.	05/12/2017.	1,381,201	.....	.....1,115	.....	.....	.....1,115	.....	.....1,382,316	1,385,146	.....	.....2,830	2,830
LN6511247.....	Frisco.....	CO.....		10/28/2016.	03/31/2017.	20,483,084	.....	.....10,242	.....	.....	.....10,242	.....	.....20,493,326	20,477,100	.....	.....(16,226)	(16,226)
LN6511791.....	Dallas.....	TX.....		12/21/2016.	05/22/2017.	33,641,739	.....	.....37,923	.....	.....	.....37,923	.....	.....33,679,662	33,736,348	.....	.....56,686	56,686
LN6511809.....	Dallas.....	TX.....		12/21/2016.	05/22/2017.	2,153,122	.....	.....2,647	.....	.....	.....2,647	.....	.....2,155,769	2,159,126	.....	.....3,357	3,357
LN6511817.....	Dallas.....	TX.....		12/21/2016.	05/22/2017.	2,099,302	.....	.....2,613	.....	.....	.....2,613	.....	.....2,101,915	2,105,148	.....	.....3,234	3,234
LN6511874.....	Greenbelt.....	MD.....		12/22/2016.	04/21/2017.	14,204,544	.....	.....12,700	.....	.....	.....12,700	.....	.....14,217,245	14,269,358	.....	.....52,113	52,113
LN6511882.....	Greenbelt.....	MD.....		12/22/2016.	04/21/2017.	2,185,350	.....	.....2,158	.....	.....	.....2,158	.....	.....2,187,508	2,195,286	.....	.....7,778	7,778
LN6512179.....	Roseland.....	NJ.....		01/23/2017.	05/12/2017.	46,069,063	.....	.....35,076	.....	.....	.....35,076	.....	.....46,104,139	46,323,863	.....	.....219,724	219,724
LN6512187.....	Roseland.....	NJ.....		01/23/2017.	05/12/2017.	7,087,548	.....	.....6,734	.....	.....	.....6,734	.....	.....7,094,282	7,126,748	.....	.....32,466	32,466
LN6512286.....	Tucson.....	AZ.....		01/31/2017.	06/30/2017.	498,142	.....	.....	.....	.....	.....0	.....	.....498,142	491,580	.....	.....(6,562)	(6,562)
LN6512294.....	Tucson.....	AZ.....		01/31/2017.	06/30/2017.	35,582	.....	.....	.....	.....	.....0	.....	.....35,582	35,113	.....	.....(469)	(469)
LN6512302.....	Tucson.....	AZ.....		01/31/2017.	06/30/2017.	35,582	.....	.....	.....	.....	.....0	.....	.....35,582	35,113	.....	.....(469)	(469)
LN6512831.....	New York.....	NY.....		06/20/2017.	06/30/2017.	68,823	.....	.....	.....	.....	.....0	.....	.....68,823	68,242	.....	.....(581)	(581)
LN6513508.....	Roseland.....	NJ.....		10/05/2017.	11/02/2017.	111,225	.....	.....	.....	.....	.....0	.....	.....111,225	110,112	.....	.....(1,112)	(1,112)
LN6513516.....	Roseland.....	NJ.....		10/05/2017.	11/02/2017.	17,796	.....	.....	.....	.....	.....0	.....	.....17,796	17,618	.....	.....(178)	(178)
0399999. Total - Mortgages Disposed.....						430,278,077	0	756,469	0	0	756,469	0	431,034,546	430,952,311	0	(82,237)	(82,237)
0599999. Total Mortgages.....						957,542,463	0	3,623,523	0	0	3,623,523	0	961,165,992	961,076,452	0	(89,544)	(89,544)

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
000000 00 0	GUGGENHEIM PARTNERS OPPORTUNISTIC IG SECURITIES FUND, LLC		.....	SANTA MONICA.....	CA.....	GUGGENHEIM PARTNERS ASSET MANAGMENT, INC.	3S.....	08/02/2010	.....	14,200,835	17,649,002	17,649,002	1,367,398	.....	.....	.....	.....	.....	.....	1.170
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....										14,200,835	17,649,002	17,649,002	1,367,398	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Affiliated																				
000000 00 0	FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 1A.....		.....	PHILADELPHIA.....	PA.....	FLAT ROCK HOLDINGS, LLC.....	.....	08/12/2013	.....	2,360,372	3,044,416	3,044,416	765,100	.....	.....	.....	.....	.....	.....	23.612
000000 00 0	FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 1B.....		.....	PHILADELPHIA.....	PA.....	FLAT ROCK HOLDINGS, LLC.....	.....	08/12/2013	.....	3,554,371	3,351,045	3,351,045	.....	.....	.....	.....	.....	.....	.....	26.568
000000 00 0	FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 2A.....		.....	PHILADELPHIA.....	PA.....	FLAT ROCK HOLDINGS, LLC.....	.....	09/19/2013	.....	1,564,202	1,510,487	1,510,487	.....	.....	.....	.....	.....	.....	.....	11.715
000000 00 0	FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 2B.....		.....	PHILADELPHIA.....	PA.....	FLAT ROCK HOLDINGS, LLC.....	.....	09/19/2013	.....	2,268,418	2,190,519	2,190,519	.....	.....	.....	.....	.....	.....	.....	16.989
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Affiliated.....										9,747,363	10,096,467	10,096,467	765,100	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
000000 00 0	CAPITAL Z PARTNERS CO-INVEST (BMS), L.P.....		.....	NEW YORK.....	NY.....	CAPITAL Z PARTNERS CO-INVEST (BMS) LP.....	.....	05/12/2014	5	8,350,565	9,878,267	9,878,267	2,519,614	.....	.....	.....	.....	.....	.....	20.280
000000 00 0	D.E. SHAW COMPOSITE FUND, L.L.C.....		.....	NEW YORK.....	NY.....	D.E. SHAW AND COMPANY, L.L.C.....	.....	03/20/2009	5	324,419	279,321	279,321	56,236	.....	.....	.....	.....	.....	.....	0.008
000000 00 0	EGCP INVESTMENT PARTNERS V, L.P.....		.....	CHICAGO.....	IL.....	EGCM SMA, L.P.....	.....	12/20/2016	5	5,318,239	6,247,341	6,247,341	929,102	.....	.....	.....	.....	.....	.....	23.040
000000 00 0	ELLIOTT ASSOCIATES, L.P.....		.....	NEW YORK.....	NY.....	ELLIOTT SPECIAL GP, LLC.....	.....	07/01/2005	5	4,258,894	5,218,471	5,218,471	412,110	.....	.....	.....	.....	.....	.....	0.040
000000 00 0	FITNESS CAPITAL PARTNERS LP - CLASS A.....		.....	PALM BEACH.....	FL.....	FITNESS CAPITAL PARTNERS LP.....	.....	05/28/2014	5	2,610,317	2,499,498	2,499,498	(27,290)	.....	.....	.....	.....	.....	.....	4.320
000000 00 0	FITNESS CAPITAL PARTNERS LP - CLASS B.....		.....	PALM BEACH.....	FL.....	FITNESS CAPITAL PARTNERS LP.....	.....	05/28/2014	5	10,225,706	14,899,776	14,899,776	1,512,142	.....	.....	.....	.....	.....	.....	7.830
000000 00 0	GOLUB CAPITAL PARTNERS 10, L.P.....		.....	NEW YORK.....	NY.....	GOLUB CAPITAL.....	.....	07/01/2015	11	2,562,853	2,625,000	2,625,000	223,767	.....	.....	.....	.....	.....	.....	1.680
000000 00 0	GOLUB CAPITAL PARTNERS 9, L.P.....		.....	NEW YORK.....	NY.....	GOLUB CAPITAL.....	.....	07/01/2015	11	3,195,698	3,281,250	3,281,250	306,022	.....	.....	.....	.....	.....	.....	2.350
000000 00 0	OZ DOMESTIC PARTNERS, L.P.....		.....	NEW YORK.....	NY.....	OZ MANAGEMENT II, LP.....	.....	03/20/2009	13	23,904	79,712	79,712	101,824	.....	.....	.....	.....	.....	.....	0.010
000000 00 0	H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....		.....	MIAMI.....	FL.....	HIG BAYSIDE LOAN OPPORTUNITY FUND IV, L.P..	.....	07/15/2016	11	1,529,145	1,493,104	1,493,104	171,099	.....	.....	.....	.....	.....	.....	2.200
000000 00 0	PETERSHILL II LP.....		.....	NEW YORK.....	NY.....	PETERSHILL II LP.....	.....	12/16/2014	5	4,704,353	4,844,310	4,844,310	348,417	.....	.....	.....	.....	.....	.....	0.510
000000 00 0	PINE RIVER FIXED INCOME FUND LP.....		.....	MINNETONKA.....	MN.....	PINE RIVER CAPITAL MANAGEMENT, L.P.....	.....	01/03/2011	11	816,059	351,743	351,743	(244,861)	.....	.....	.....	.....	.....	.....	1.060
000000 00 0	ROCK SPRINGS CAPITAL LP.....		.....	BALTIMORE.....	MD.....	ROCK SPRINGS CAPITAL LP.....	.....	05/01/2014	5	6,500,000	9,181,999	9,181,999	2,082,104	.....	.....	.....	.....	.....	.....	0.290
000000 00 0	SPINDRIFT PARTNERS, L.P.....		.....	BOSTON.....	MA.....	WELLINGTON HEDGE MANAGEMENT LLC.....	.....	03/20/2009	5	90,248	95,399	95,399	15,885	.....	.....	.....	.....	.....	.....	0.060
000000 00 0	TRUMID HOLDINGS, LLC.....		.....	NEW YORK.....	NY.....	TRUMID HOLDINGS LLC.....	.....	02/24/2016	5	5,893,441	6,506,774	6,506,774	459,945	.....	.....	.....	.....	.....	.....	9.640
000000 00 0	TURNER MULTIFAMILY IMPACT FUND, L.P.....		.....	SANTA MONICA.....	CA.....	TMIF GP, LLC.....	.....	09/01/2015	10	6,793,859	6,625,235	6,625,235	160,512	.....	.....	.....	.....	.....	.....	0.330
000000 00 0	SLF UNITRANCHE HOLDINGS, LLC.....		.....	NEW YORK.....	NY.....	SLF UNITRANCHE HOLDINGS, LLC.....	.....	12/14/2017	11	20,447,996	20,447,996	20,447,996	.....	.....	.....	.....	.....	.....	.....	8.230
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										83,645,696	94,555,196	94,555,196	9,026,628	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																				
000000 00 0	TERSK INVESTORS, LLC.....		.....	WILMINGTON.....	DE.....	TERSK INVESTORS, LLC.....	.....	07/31/2012	4	46,806	52,109	52,109	1,152	.....	.....	.....	.....	.....	.....	22.580
000000 00 0	TER 1, LLC.....		.....	WILMINGTON.....	DE.....	TER 1, LLC.....	.....	07/01/2003	5	66	19,130	19,130	19,064	.....	.....	.....	.....	.....	.....	0.080
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....										46,872	71,239	71,239	20,216	0	0	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																				
309588 AC 5	FARMERS EXCHANGE CAPITAL.....		.....	NEWARK.....	DE.....	JEFFERIES & CO.....	2FE.....	01/05/2012	.....	9,021,179	9,246,994	8,732,522	.....	(99,492)	.....	.....	.....	517,823	.....	.....
368770 AA 1	GENERAL AMERICAN LIFE.....		.....	BOSTON.....	MA.....	VARIOUS.....	1FE.....	02/03/2014	.....	4,052,074	4,103,477	3,961,211	.....	(80,332)	.....	.....	.....	141,444	.....	.....
41020V AA 9	JOHN HANCOCK LIFE INS CO.....		.....	BOSTON.....	MA.....	VARIOUS.....	1FE.....	07/13/2016	.....	9,713,880	9,713,869	9,446,274	.....	(197,704)	.....	.....	.....	516,250	.....	.....
468502 AA 7	JACKSON NATL LIFE INS CO.....		.....	SPRINGFIELD.....	MA.....	STERNE AGEE.....	1FE.....	01/23/2014	.....	6,719,136	6,991,237	6,396,756	.....	(93,515)	.....	.....	.....	429,505	.....	.....
53079Q AB 3	LIBERTY MUTUAL INSURANCE.....		.....	NEW YORK.....	NY.....	JEFFERIES & CO.....	2FE.....	01/20/2017	.....	212,085	218,458	208,051	.....	(4,034)	.....	.....	.....	14,365	.....	.....
53079Q AC 1	LIBERTY MUTUAL INSURANCE.....		.....	NEW YORK.....	NY.....	VARIOUS.....	2FE.....	03/04/2011	.....	6,683,750	7,051,701	6,398,909	.....	(81,496)	.....	.....	.....	429,188	.....	.....
575767 AG 3	MASS MUTUAL LIFE INS CO.....		.....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	1FE.....	01/28/2014	.....	6,748,970	7,457,257	6,564,457	.....	(51,104)	.....	.....	.....	399,375	.....	.....
592173 AE 8	METROPOLITAN LIFE INS CO.....		.....	NEW YORK.....	NY.....	CITIGROUP GLOBAL MARKETS.....	1FE.....	06/14/2011	.....	7,863,787	7,775,304	7,631,112	.....	(139,388)	.....	.....	.....	477,496	.....	.....

E07

SCHEDULE BA - PART 1

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

1			2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5		13	14								15	16	17						
CUSIP Identification			Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
592173	AE	8	METROPOLITAN LIFE INS CO.....		C.....	NEW YORK.....	NY.....	CITIGROUP GLOBAL MARKETS.....	1FE.....	06/14/2011		6,349,950	6,409,979	5,871,660	.....	.....(112,555)				385,574			
638671	AC	1	NATIONWIDE MUTUAL INSURA.....			NEW YORK	NY.....	GOLDMAN SACHS.....	1FE.....	07/30/2014		4,231,612	4,368,585	4,079,341	.....	.....(51,985)				249,975			
638671	AE	7	NATIONWIDE MUTUAL INS.....			NEW YORK	NY.....	BARCLAYS AMERICAN.....	1FE.....	05/17/2011		7,248,631	8,332,647	7,068,919	.....	.....(49,444)				458,010			
638671	AK	3	NATIONWIDE MUTUAL INSURA.....			NEW YORK	NY.....	VARIOUS.....	1FE.....	02/11/2014		10,451,387	11,607,242	10,177,324	.....	.....(79,767)				639,844			
64952G	AE	8	NEW YORK LIFE INSURANCE.....			NEW YORK	NY.....	SUSQUEHANNA FINANCIAL.....	1FE.....	11/10/2017		3,799,680	3,858,358	3,794,603	.....	.....(5,077)				88,125			
668138	AA	8	NORTHWESTERN MUTUAL LIFE.....			MILWAUKEE	WI.....	JP MORGAN.....	1FE.....	09/21/2017		478,384	486,603	478,393	.....	.....9							
694475	AA	2	PACIFIC LIFE INSURANCE C.....			BOSTON	MA.....	VARIOUS.....	1FE.....	06/30/2011		10,338,759	12,605,711	10,118,922	.....	.....(57,325)				681,633			
743917	AH	9	PRUDENTIAL INSURANCE CO.....			NEW YORK	NY.....	CITIGROUP GLOBAL MARKETS.....	1FE.....	01/24/2014		10,558,212	10,755,173	9,838,247	.....	.....(169,489)				681,525			
878091	BF	3	TEACHERS INSUR & ANNUITY.....			NEW YORK	NY.....	JP MORGAN.....	1FE.....	05/03/2017		159,488	169,207	159,495	.....	.....7				3,549			
2399999. Total - Surplus Debentures - Unaffiliated.....													104,630,965	111,151,801	100,926,194	0	(1,272,691)	0	0	0	6,113,679	0	XXX
Surplus Debentures - Affiliated																							
SNCSUR	PL	1	SNCC SURPLUS NOTE.....			SAINT LOUIS.....	MO.....	SAFETY NATIONAL CASUALTY CORPORATION.....		12/31/2014		40,000,000	40,000,000	40,000,000	.....	.....	.....	.....	.....	.....2,027,778			
2499999. Total - Surplus Debentures - Affiliated.....													40,000,000	40,000,000	40,000,000	0	0	0	0	0	2,027,778	0	XXX
4499999. Subtotal - Unaffiliated.....													202,477,496	223,355,999	213,130,392	10,394,026	(1,272,691)	0	0	0	6,113,679	0	XXX
4599999. Subtotal - Affiliated.....													49,794,235	50,167,706	50,167,706	785,316	0	0	0	0	2,027,778	0	XXX
4699999. Totals.....													252,271,731	273,523,705	263,298,098	11,179,342	(1,272,691)	0	0	0	8,141,456	0	XXX

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated												
247131	D#	9	DELPHI FINANCIAL GROUP, INC REVOLVING LOAN.....	WILMINGTON.....	DE.....	DELPHI FINANCIAL GROUP.....	03/17/2017.	.....	10,000,000	.....	.....	100.000
0899999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated.....									10,000,000	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000	00	0	FITNESS CAPITAL PARTNERS LP - CLASS A.....	PALM BEACH.....	FL.....	FITNESS CAPITAL PARTNERS LP.....	05/28/2014.	5	.....	26,296	.....	4.320
000000	00	0	FITNESS CAPITAL PARTNERS LP - CLASS B.....	PALM BEACH.....	FL.....	FITNESS CAPITAL PARTNERS LP.....	05/28/2014.	5	.....	45,226	.....	7.830
000000	00	0	PETERSHILL II LP.....	NEW YORK.....	NY.....	PETERSHILL II LP.....	12/16/2014.	5	.....	2,097,293	.....	1.220
000000	00	0	TURNER MULTIFAMILY IMPACT FUND, L.P.....	SANTA MONICA.....	CA.....	TMIF GP, LLC.....	09/01/2015.	10	.....	2,522,485	.....	3.110
000000	00	0	H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....	MIAMI.....	FL.....	HIG BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....	07/15/2016.	11	.....	747,288	.....	0.800
000000	00	0	GOLUB CAPITAL PARTNERS 10, L.P.....	NEW YORK.....	NY.....	GOLUB CAPITAL.....	07/01/2015.	11	.....	281,250	.....	0.750
000000	00	0	SPINDRIFT PARTNERS, L.P.....	BOSTON.....	MA.....	WELLINGTON HEDGE MANAGEMENT LLC.....	03/20/2009.	5	.....	10,586	.....	0.030
000000	00	0	EGCP INVESTMENT PARTNERS V, L.P.....	CHICAGO.....	IL.....	EGCM SMA, L.P.....	12/20/2016.	5	.....	2,806,675	.....	49.900
000000	00	0	OZ DOMESTIC PARTNERS, L.P.....	NEW YORK.....	NY.....	OZ MANAGEMENT II, LP.....	03/20/2009.	13	.....	526	.....	0.280
000000	00	0	SLF UNITRANCHE HOLDINGS, LLC.....	NEW YORK.....	NY.....	SLF UNITRANCHE HOLDINGS, LLC.....	12/14/2017.	11	20,447,996	.....	.....	8.230
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									20,447,996	8,537,625	0	XXX
Surplus Debentures - Unaffiliated												
53079Q	AB	3	LIBERTY MUTUAL INSURANCE.....	NEW YORK.....	NY.....	JEFFERIES & CO.....	01/20/2017.	.....	212,085	.....	.....	.....
53079Q	AC	1	LIBERTY MUTUAL INSURANCE.....	NEW YORK.....	NY.....	VARIOUS.....	03/04/2011.	.....	.....	254,540	.....	.....
368770	AA	1	GENERAL AMERICAN LIFE.....	BOSTON.....	MA.....	VARIOUS.....	02/03/2014.	.....	.....	3,612,330	.....	.....
41020V	AA	9	JOHN HANCOCK LIFE INS CO.....	BOSTON.....	MA.....	VARIOUS.....	07/13/2016.	.....	.....	2,364,180	.....	.....
694475	AA	2	PACIFIC LIFE INSURANCE C.....	BOSTON.....	MA.....	VARIOUS.....	06/30/2011.	.....	.....	411,647	.....	.....
878091	BF	3	TEACHERS INSUR & ANNUITY.....	NEW YORK.....	NY.....	JP MORGAN.....	05/03/2017.	.....	159,488	.....	.....	.....
668138	AA	8	NORTHWESTERN MUTUAL LIFE.....	MILWAUKEE.....	WI.....	JP MORGAN.....	09/21/2017.	.....	438,688	39,696	.....	.....
64952G	AE	8	NEW YORK LIFE INSURANCE.....	NEW YORK.....	NY.....	SUSQUEHANNA FINANCIAL.....	11/10/2017.	.....	3,799,680	.....	.....	.....
2399999. Total - Surplus Debentures - Unaffiliated.....									4,609,941	6,682,393	0	XXX
4499999. Subtotal - Unaffiliated.....									25,057,937	15,220,018	0	XXX
4599999. Subtotal - Affiliated.....									10,000,000	0	0	XXX
4699999. Totals.....									35,057,937	15,220,018	0	XXX

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated																					
247131	D#	9	DELPHI FINANCIAL GROUP, INC REVOLVING LOAN.....	WILMINGTON.....	DE..	DELPHI FINANCIAL GROUP	03/17/2017..	03/31/2017..	.....	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0	7,979
0899999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated.....									0	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	7,979
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																					
000000	00	0	GUGGENHEIM PARTNERS OPPORTUNISTIC IG SECURITIES FUND, LLC	SANTA MONICA.....	CA..	GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.	08/02/2010..	12/28/2017..	1,224,977	(1,224,977)	1,224,977	.....	.....	.....0	.....	.....1,224,977	1,224,977	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									1,224,977	(1,224,977)	1,224,977	0	0	0	0	1,224,977	1,224,977	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
000000	00	0	CANPARTNERS IV ROYAL KUNIA PROPERTY, LLC.....	WILMINGTON.....	DE..	CANYON CAPITAL REALTY ADVISORS LLC	09/30/2009..	09/29/2017..	3,141,444	.....	.....	.....	.....	.....0	.....	.....3,141,444	1,894,089	.....	.....(1,247,355)	(1,247,355)	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									3,141,444	0	0	0	0	0	0	3,141,444	1,894,089	0	(1,247,355)	(1,247,355)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Affiliated																					
000000	00	0	FLAT ROCK HOLDINGS, LLC, SERIES 2013 - 1B.....	PHILADELPHIA.....	PA..	FLAT ROCK HOLDINGS, LLC	08/12/2013..	07/31/2017..	2,366,530	.....	.....	.....	.....	.....0	.....	.....2,366,530	2,366,530	.....	.....	.....0	.....
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Affiliated.....									2,366,530	0	0	0	0	0	0	2,366,530	2,366,530	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
000000	00	0	ACADIAN GLOBAL LEVERAGED MARKET NEUTRAL FUND, LLC	BOSTON.....	MA..	ACADIAN ASSET MANAGEMENT, LLC	05/01/2015..	07/03/2017..	9,735,962	264,038	.....	.....	.....	.....264,038	.....	.....10,000,000	8,562,275	.....	.....(1,437,725)	(1,437,725)	.....
000000	00	0	BAY POND PARTNERS, L.P.....	BOSTON.....	MA..	BAY POND PARTNERS, LP.	01/02/2014..	10/01/2017..	7,190	12,460	.....	.....	.....	.....12,460	.....	.....19,650	.....	.....	.....(19,650)	(19,650)	.....
000000	00	0	CAPITAL Z PARTNERS CO-INVEST (BMS), L.P.....	NEW YORK.....	NY..	CAPITAL Z PARTNERS CO-INVEST (BMS) LP	05/12/2014..	05/08/2017..	4,382,907	(4,382,907)	4,382,907	.....	.....	.....0	.....	.....4,382,907	4,382,907	.....	.....	.....0	.....
000000	00	0	D.E. SHAW COMPOSITE FUND, L.L.C.....	NEW YORK.....	NY..	D.E. SHAW AND COMPANY, L.L.C.	03/20/2009..	11/22/2017..	86,355	.....	.....	.....	.....	.....0	.....	.....86,355	86,355	.....	.....	.....0	.....
000000	00	0	EGCP INVESTMENT PARTNERS V, L.P.....	CHICAGO.....	IL...	EGCM SMA, L.P.....	12/20/2016..	07/25/2017..	139,528	.....	.....	.....	.....	.....0	.....	.....139,528	139,528	.....	.....	.....0	.....
000000	00	0	GOLUB CAPITAL PARTNERS 10, L.P.....	NEW YORK.....	NY..	GOLUB CAPITAL	07/01/2015..	10/30/2017..	223,767	(161,620)	161,620	.....	.....	.....0	.....	.....223,767	223,767	.....	.....	.....0	.....
000000	00	0	GOLUB CAPITAL PARTNERS 9, L.P.....	NEW YORK.....	NY..	GOLUB CAPITAL	07/01/2015..	10/30/2017..	306,022	(220,470)	220,470	.....	.....	.....0	.....	.....306,022	306,022	.....	.....	.....0	.....
000000	00	0	OZ DOMESTIC PARTNERS, L.P.....	NEW YORK.....	NY..	OZ MANAGEMENT II, LP.....	03/20/2009..	11/10/2017..	2,467,133	(111,229)	111,229	.....	.....	.....0	.....	.....2,467,133	2,467,133	.....	.....	.....0	.....
000000	00	0	H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....	MIAMI.....	FL...	HIG BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.	07/15/2016..	12/22/2017..	628,768	(95,584)	95,584	.....	.....	.....0	.....	.....628,768	628,768	.....	.....	.....0	.....
000000	00	0	PETERSHILL II LP.....	NEW YORK.....	NY..	PETERSHILL II LP.....	12/16/2014..	11/27/2017..	256,206	(162,851)	162,851	.....	.....	.....0	.....	.....256,206	256,206	.....	.....	.....0	.....
000000	00	0	PINE RIVER FIXED INCOME FUND LP.....	MINNETONKA.....	MN..	PINE RIVER CAPITAL MANAGEMENT, L.P.	01/03/2011..	11/06/2017..	962,364	.....	.....	.....	.....	.....0	.....	.....962,364	962,364	.....	.....	.....0	.....
000000	00	0	PINE RIVER FUND L.P.....	MINNETONKA.....	MN..	PINE RIVER CAPITAL MANAGEMENT, L.P.	01/01/2016..	07/06/2017..	1,265,001	.....	.....	.....	.....	.....0	.....	.....1,265,001	1,256,942	.....	.....(8,059)	(8,059)	.....
000000	00	0	SPINDRIFT PARTNERS, L.P.....	BOSTON.....	MA..	WELLINGTON HEDGE MANAGEMENT LLC	03/20/2009..	07/31/2017..	28,117	(17,531)	17,531	.....	.....	.....0	.....	.....28,117	28,117	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									20,489,320	(4,875,694)	5,152,192	0	0	276,498	0	20,765,818	19,300,384	0	(1,465,434)	(1,465,434)	0
Surplus Debentures - Unaffiliated																					
53079Q	AC	1	LIBERTY MUTUAL INSURANCE.....	NEW YORK.....	NY..	VARIOUS.....	03/04/2011..	01/04/2017..	1,366,218	.....	.....(375)	.....	.....	.....(375)	.....	.....1,365,842	1,433,935	.....	.....68,093	68,093	.....
638671	AE	7	NATIONWIDE MUTUAL INS.....	NEW YORK.....	NY..	BARCLAYS AMERICAN.....	01/29/2013..	04/12/2017..	3,417,899	.....	.....(11,351)	.....	.....	.....(11,351)	.....	.....3,406,549	3,474,825	.....	.....68,276	68,276	98,438
743917	AH	9	PRUDENTIAL INSURANCE CO.....	NEW YORK.....	NY..	CITIGROUP GLOBAL MARKETS	01/24/2014..	07/28/2017..	1,247,442	.....	.....(16,518)	.....	.....	.....(16,518)	.....	.....1,230,924	1,323,490	.....	.....92,566	92,566	82,075

E09

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2399999. Total - Surplus Debentures - Unaffiliated.....							6,031,559	0	(28,244)	0	0	(28,244)	0	6,003,315	6,232,250	0	228,935	228,935	180,513
4499999. Subtotal - Unaffiliated.....							30,887,300	(6,100,671)	6,348,925	0	0	248,254	0	31,135,554	28,651,700	0	(2,483,854)	(2,483,854)	180,513
4599999. Subtotal - Affiliated.....							2,366,530	0	0	0	0	0	0	12,366,530	12,366,530	0	0	0	7,979
4699999. Totals.....							33,253,830	(6,100,671)	6,348,925	0	0	248,254	0	43,502,084	41,018,230	0	(2,483,854)	(2,483,854)	188,492

SCHEDULE D - PART 1

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

1		2		Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4 F o r e i g n		5	NAIC Design- ation	Actual Cost	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion												Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
137001	AC	7	CANAL BARGE CO.	SD	..	2	1	78,000	...99.043	77,254	78,000	78,000	.....	.....	.....	.....7.125	...7.120	JD.....	2,794	7,831	03/20/1996.	06/30/2021.	
228027	AB	4	VESSEL MANAGEMENT SERVIC.	SD	..	.....	.....1	435,871	...99.549	425,076	427,000	435,410	.....	.....(312)	.....	.....3.477	...3.330	JJ.....	6,805	14,847	06/28/2016.	01/16/2037.	
34554*	AA	7	FHA SOUTHWESTERLY APTS.	SD	..	4	1	481,131	...100.000	481,123	481,123	481,123	.....	.....	.....	.....6.050	...6.210	MON...	2,433	27,727	09/21/2009.	10/01/2032.	
63556*	BY	1	PEACON COMMUNITY.	SD	..	4	1	3,059,921	...99.500	2,959,534	2,974,406	2,975,473	.....	.....(1,510)	.....	.....5.750	...5.860	MON...	28,572	170,967	04/20/2010.	11/01/2029.	
737518	AC	4	POSTAL SQUARE LP.	SD	..	.....	.....1	827,240	...109.850	904,582	823,463	823,665	.....	.....	.....	.....6.500	...6.500	JD.....	2,379	53,533	12/18/1997.	06/15/2022.	
759330	AA	1	REINAUER MARITIME CO LLC.	SD	..	.....	.....1	1,773,000	...109.274	1,937,430	1,773,000	1,773,000	.....	.....	.....	.....5.875	...5.870	MN.....	8,970	104,164	11/02/2001.	11/30/2026.	
912810	EV	6	US TREASURY N/B.	SD	..	.....	.....1	149,563	...131.640	131,641	100,000	132,446	.....	.....(3,866)	.....	.....6.875	...2.220	FA.....	2,597	6,875	05/23/2013.	08/15/2025.	
912810	QA	9	US TREASURY N/B.	SD	..	.....	.....1	1,288,375	...114.214	1,256,363	1,100,000	1,277,315	.....	.....(6,296)	.....	.....3.500	...2.510	FA.....	14,542	38,500	03/22/2016.	02/15/2039.	
912810	RY	6	US TREASURY N/B.	SD	..	.....	.....1	9,764	...100.125	10,013	10,000	9,764	.....	.....	.....	.....2.750	...2.860	FA.....	104	.....	12/20/2017.	08/15/2047.	
912828	3F	5	US TREASURY N/B.	SD	..	.....	.....1	542,030	...98.589	542,244	550,000	542,071	.....	.....42	.....	.....2.250	...2.410	MN.....	1,607	.....	12/20/2017.	11/15/2027.	
912828	HZ	6	US TREASURY N/B.	SD	..	.....	.....1	977,969	...100.894	1,008,945	1,000,000	999,490	.....	.....2,029	.....	.....3.875	...4.010	MN.....	5,031	38,750	07/23/2008.	05/15/2018.	
912828	M8	0	US TREASURY N/B.	SD	..	.....	.....1	218,317	...99.090	217,998	220,000	218,335	.....	.....18	.....	.....2.000	...2.160	MN.....	387	.....	12/12/2017.	11/30/2022.	
912828	MK	3	US TREASURY N/B.	SD	..	.....	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....3.125	.....	JJ.....	58,578	.....	02/17/2010.	01/31/2017.	
912828	U2	4	US TREASURY N/B.	SD	..	.....	.....1	586,031	...96.777	580,664	600,000	586,939	.....	.....908	.....	.....2.000	...2.270	MN.....	1,558	12,000	04/24/2017.	11/15/2026.	
912828	X8	8	US TREASURY N/B.	SD	..	.....	.....1	50,617	...99.714	49,857	50,000	50,603	.....	.....(15)	.....	.....2.375	...2.230	MN.....	154	594	09/26/2017.	05/15/2027.	
912833	LT	5	US TREASURY STRIPS.	@SD	..	.....	.....1	762,680	...84.748	847,489	1,000,000	854,437	.....	.....19,343	.....	.....2.300	.....	N/A.....	.....	.....	01/14/2013.	11/15/2024.	
0199999.	U.S. Government - Issuer Obligations.							11,240,509	XXX	11,430,213	11,186,992	11,238,071	0	10,341	0	0	XXX	XXX	XXX	136,511	475,788	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36178M	2Q	3	GN AB2583.	C.....	..	4	1	2,032,111	...97.260	1,946,892	2,001,731	2,020,375		(6,589)			2.140	...1.790	MON...	3,570	42,837	07/08/2015.	08/15/2023.
36179R	LP	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.	C.....	..	.....	.....1	21,912,656	...103.609	22,984,493	22,183,829	21,912,656	.....	.....	.....	.....3.500	...3.580	MON...	.....	.....	12/20/2017.	08/20/2045.	
36180B	C4	1	GN #AD0091.	C.....	..	4	1	2,281,549	...95.965	2,243,328	2,337,634	2,292,404	.....	.....5,025	.....	.....2.730	...3.030	MON...	5,318	63,817	08/23/2013.	06/15/2032.	
36202D	X7	1	G2 3402.	C.....	..	4	1	77,304	...108.761	87,529	80,477	79,239	.....	.....304	.....	.....5.000	...5.560	MON...	335	4,024	12/16/2005.	06/20/2033.	
3620AN	RT	9	GN 734998.	C.....	..	4	1	915,329	...99.851	913,971	915,329	915,329	.....	.....	.....	.....2.990	...2.870	MON...	2,281	27,368	08/16/2010.	04/15/2020.	
3620AN	RW	2	GN 735001.	C.....	..	4	1	6,980,062	...104.606	7,301,609	6,980,062	6,980,062	.....	.....	.....	.....4.000	...4.040	MON...	23,267	279,203	09/03/2010.	01/15/2029.	
36225C	TZ	9	G2 80567.	C.....	..	4	1	489,824	...103.774	514,832	496,108	498,549	.....	.....1,022	.....	.....2.375	...2.680	MON...	982	11,162	02/08/2002.	01/20/2032.	
36225C	U6	1	G2 80604.	C.....	..	4	1	138,040	...103.887	145,606	140,158	141,485	.....	.....(18)	.....	.....2.625	...2.560	MON...	307	3,270	03/14/2002.	05/20/2032.	
36225C	UU	8	G2 80594.	C.....	..	4	1	5,249	...103.877	5,426	5,223	5,273	.....	.....1	.....	.....2.625	...2.670	MON...	11	122	03/14/2002.	04/20/2032.	
36230M	EN	3	GN 752841.	C.....	..	4	1	879,926	...103.404	909,881	879,926	879,926	.....	.....	.....	.....3.750	...3.770	MON...	2,750	32,997	11/08/2010.	10/15/2026.	
38373A	GF	7	GNR 2009-72 LG.	C.....	..	2,4	1	1,738,967	...107.789	1,852,427	1,718,559	1,724,287	.....	.....(1,367)	.....	.....5.000	...4.990	MON...	7,161	85,928	09/01/2009.	08/16/2039.	
38373V	QE	3	GNR 2002-67 UB.	.....	..	.....2,4	1	16,066	...133.513	20,020	14,995	16,090	.....	.....(267)	.....	.....18.116	...17.480	MON...	84	2,943	12/23/2008.	11/20/2031.	
38373V	ST	8	GNR 2002-66 SG.	.....	..	.....2,4,6	1	117,920	...10.841	144,050	22,762	22,762	.....	.....(8,615)	.....	.....6.090	...1,330.650	MON...	3,410	87,789	12/05/2002.	11/16/2024.	
38373X	EK	8	GNR 2002-45 Z.	C.....	..	2,4	1	1,501,746	...112.309	1,700,349	1,513,980	1,501,229	.....	.....3,134	.....	.....6.000	...6.340	MON...	7,570	90,839	04/26/2006.	06/20/2032.	
38374B	6Z	1	GNR 2003-80 SG.	.....	..	.....2,4,6	1	72,218	...14.147	144,670	10,622	10,622	.....	.....(2,092)	.....	.....5.040	...4,545.030	MON...	2,177	56,819	01/21/2004.	05/16/2032.	
38374B	YY	3	GNR 2003-69 SB.	.....	..	.....2,4,6	1	61,313	...17.875	144,480	32,939	32,939	.....	.....(5,369)	.....	.....5.040	...188.500	MON...	1,721	44,914	12/23/2008.	08/16/2033.	
38374C	F6	3	GNR 2003-86 ZC.	C.....	..	2,4	1	2,562,369	...105.820	2,479,335	2,342,964	2,558,780	.....	.....(48,267)	.....	.....4.500	...1.980	MON...	8,786	105,433	12/14/2012.	10/20/2033.	
38374C	K2	6	GNR 2003-86 ZK.	C.....	..	2,4	1	2,779,617	...109.770	3,024,997	2,755,752	2,774,054	.....	.....(4,829)	.....	.....5.000	...4.830	MON...	11,482	137,788	04/15/2010.	10/20/2033.	
38374C	XE	6	GNR 2003-94 SD.	.....	..	.....2,4,6	1	16,141	...16.554	24,631	.....	.....6,891	.....	.....(1,483)	.....	.....5.000	...121.470	MON...	314	8,208	12/23/2008.	07/16/2033.	
38374E	Z3	4	GNR 2003-112 S.	.....	..	.....2,4,6	1	48,013	...12.820	76,721	12,942	12,942	.....	.....(2,952)	.....	.....4.990	...884.810	MON...	1,262	32,956	12/23/2008.	12/16/2033.	
38374N	GD	3	GNR 2006-28 VS.	.....	..	.....2,4	1	86,579	...301.055	147,015	48,833	84,100	.....	.....(6,047)	.....	.....67.585	...40.300	MON...	1,008	35,812	12/23/2008.	06/20/2036.	
38376V	TB	3	GNR 2010-21 PB.	C.....	..	2,4	1	1,082,931	...99.908	1,051,541	1,052,507	1,058,874	.....	.....(6,361)	.....	.....3.000	...2.380	MON...	2,631	31,575	08/25/2010.	12/20/2038.	
83162C	JK	0	SBAP 1998-20H 1.	C.....	..	2,4	1	30,896	...100.788	30,698	30,458	30,460	.....	.....(144)	.....	.....6.150	...6.200	FA.....	780	1,873	11/19/1998.	08/01/2018.	
83162C	JQ	7	SBAP 1998-20K 1.	C.....	..	2,4	1FE	18,678	...100.768	18,822	18,678	18,678	.....	.....	.....	.....5.875	...5.950	MN.....	183	1,097	11/10/1998.	11/01/2018.	

SCHEDULE D - PART 1

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

1		2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description				Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83162C	JX	2	SBAP 1999-20D	1	C	..	2,4	1FE	27,876	100.372	27,980	27,876	27,876					6.150	6.240	AO	429	1,714	04/06/1999	04/01/2019	
83162C	LD	3	SBAP 2000-20L	1	C	..	2,4	1FE	50,860	102.658	52,212	50,860	50,860					6.900	7.010	JD	292	3,509	12/05/2000	12/01/2020	
83162C	NF	6	SBAP 2003-20I	1	C	..	4	1	198,381	105.379	206,982	196,417	191,762		2,440			5.130	6.580	MS	3,359	10,076	03/05/2004	09/01/2023	
83162C	RG	0	SBAP 2007-20I	1	C	..	4	1FE	527,673	106.169	544,902	513,238	506,620		2,507			5.560	6.240	MS	9,512	29,024	06/10/2009	09/01/2027	
83162C	SE	4	SBAP 2008-20L	1	C	..	4	1FE	1,015,617	109.732	1,113,510	1,014,747	1,014,749		(1)			6.220	6.310	JD	5,260	65,416	10/16/2009	12/01/2028	
0299999. U.S. Government - Residential Mortgage-Backed Securities									47,665,911	XXX	49,858,909	47,320,341	47,369,873	0	(79,968)	0	XXX	XXX	XXX	106,242	1,298,513	XXX	XXX		
0599999. Total - U.S. Government									58,906,420	XXX	61,289,122	58,507,333	58,607,944	0	(69,627)	0	XXX	XXX	XXX	242,753	1,774,301	XXX	XXX		

All Other Governments - Issuer Obligations

040114 HG 8	REPUBLIC OF ARGENTINA		D		4FE	2,027,500	108.350	2,167,000	2,000,000	2,027,289				(211)			7.125	6.990	JJ	69,271	71,250	05/19/2017	07/06/2036
344593 AA 6	EL FONDO MIVIVIENDA SA		D		2FE	446,175	100.390	451,755	450,000	448,331				446			3.500	3.580	JJ	6,606	15,750	01/24/2013	01/31/2023
698299 BE 3	REPUBLIC OF PANAMA		D	2	2FE	3,459,995	104.300	3,650,500	3,500,000	3,469,665				3,582			3.750	3.880	MS	38,281	131,250	03/11/2015	03/16/2025
74727P AL 5	STATE OF QATAR		D		1FE	1,696,345	127.916	2,174,572	1,700,000	1,700,000							6.400	6.390	JJ	48,658	108,800	11/17/2009	01/20/2040
AO5022 11 3	EXPORT-IMPORT BANK KOREA		B		1FE	4,285,049	1.548	4,272,870	4,324,155	4,324,155					39,106		6.200	6.200	AUG	107,974		07/25/2017	08/07/2021
EG1116 37 5	MEX BONOS DESARR FIX RT		B		1FE	19,720,544	5.052	18,530,754	18,747,285	19,190,974				(945)		(528,625)	7.500	7.220	JD	15,623	701,339	10/24/2017	06/03/2027
EG4445 76 3	TRINIDAD & TOBAGO		D		3FE	966,250	111.475	1,114,750	1,000,000	983,291				2,232			5.875	6.110	MN	7,181	58,750	09/02/2009	05/17/2027
EI8404 55 6	NOTA DO TESOURO NACIONAL		B		3FE	1,966,577	31.355	2,024,737	1,946,688	1,948,079				1,131		(36,148)	6.000	9.060	FA	44,511	174,767	10/28/2016	08/15/2018
EI8404 55 6	NOTA DO TESOURO NACIONAL		B		3FE	8,239,171	31.355	8,174,993	7,859,866	8,227,183			270,753		(124,189)		6.000	11.860	FA	179,717	425,962	02/20/2015	08/15/2018
EI8404 63 0	NOTA DO TESOURO NACIONAL		B		3FE	37,191,765	32.472	39,377,878	36,557,518	37,313,640			538,944		(83,263)		6.000	8.530	FA	835,893	1,434,215	10/27/2017	08/15/2022
EI8404 63 0	NOTA DO TESOURO NACIONAL		B		3FE	4,503,961	32.472	4,144,522	3,847,679	4,201,294			155,413		(58,306)		6.000	10.970	FA	87,978	180,622	05/05/2014	08/15/2022
EI8760 47 8	BONOS Y OBLIG DEL ESTADO		B		2FE	3,259,728	147.718	3,692,953	3,001,993	3,039,625				(1,857)		370,031	5.850	5.490	JAN	161,182	156,355	12/10/2012	01/31/2022
EK0267 05 5	NOTA DO TESOURO NACIONAL		B		3FE	5,092,883	31.968	5,814,928	5,483,628	5,426,642			(373,847)		18,588		6.000	9.300	MN	43,494	328,584	11/16/2016	05/15/2023
JV5230 82 8	NOTA DO TESOURO NACIONAL		B		3FE	19,822,673	32.758	19,862,048	18,278,759	19,497,901			32,452		(22,179)		6.000	8.080	FA	417,946	99,412	11/17/2017	08/15/2026
P3579E BE 6	DOMINICAN REPUBLIC		D		3FE	2,634,375	112.325	2,808,125	2,500,000	2,633,583				(792)			6.850	6.430	JJ	73,257	85,625	05/19/2017	01/27/2045
0699999	All Other Governments - Issuer Obligations					115,312,991	XXX	118,262,385	111,197,571	114,431,652	111,197,571	114,431,652	623,715	(83,268)	0	(1,469,658)	XXX	XXX	XXX	2,137,572	3,972,681	XXX	XXX
1099999	Total - All Other Governments					115,312,991	XXX	118,262,385	111,197,571	114,431,652	111,197,571	114,431,652	623,715	(83,268)	0	(1,469,658)	XXX	XXX	XXX	2,137,572	3,972,681	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

011770 U5 1	ALASKA ST	C	..		1FE	1,000,000	118.858	1,188,580	1,000,000	1,000,000							5.442	5.440	FA	22,675	54,420	12/08/2010	08/01/2028
13063B NT 5	CALIFORNIA-B-BABS			2	1FE	4,802,153	113.985	4,975,445	4,365,000	4,601,008				(56,037)			6.509	4.910	AO	71,029	284,118	02/24/2014	04/01/2039
373384 2W 5	GEORGIA-TXBL-B	C	..	2	1FE	10,276,800	109.569	10,956,900	10,000,000	10,214,765				(25,861)			4.250	3.900	FA	177,083	425,000	06/10/2015	02/01/2029
373384 2Y 1	GEORGIA-TXBL-B	C	..	2	1FE	7,132,660	107.635	7,642,085	7,100,000	7,125,523				(3,049)			4.150	4.090	FA	122,771	294,650	06/15/2015	02/01/2035
452152 F6 3	ILLINOIS ST-BABS-AGM				1FE	3,030,550	120.021	3,000,525	2,500,000	2,974,915				(48,229)			6.750	4.000	MS	56,250	168,750	11/01/2016	03/01/2026
452152 GC 9	IL ST TAX				1FE	13,904,760	118.316	14,197,920	12,000,000	13,588,139				(180,083)			6.875	4.690	JJ	412,500	825,000	03/09/2016	07/01/2025
452152 Q4 6	STATE OF ILLINOIS				2FE	14,233,700	109.044	14,175,720	13,000,000	14,213,843				(19,857)			5.000	3.620	MN	95,694		10/26/2017	11/01/2025
708796 7E 1	PENNSYLVANIA ST-124B			2	1FE	1,000,000	100.294	1,002,940	1,000,000	1,000,000							3.650	3.650	AO	9,429		08/25/2017	10/01/2042
74514L D2 0	PUERTO RICO CMWLTH			2	1FE	500,000	102.086	510,430	500,000	500,000							5.000	5.000	JJ	12,500	25,000	03/08/2012	07/01/2035
1199999	U.S. States, Territories & Possessions - Issuer Obligations					55,880,623	XXX	57,650,545	51,465,000	55,218,193	51,465,000	55,218,193	0	(333,116)	0	0	XXX	XXX	XXX	979,931	2,076,938	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					55,880,623	XXX	57,650,545	51,465,000	55,218,193	51,465,000	55,218,193	0	(333,116)	0	0	XXX	XXX	XXX	979,931	2,076,938	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

004284 ZH 1	ACALANES CA UNION HIGH SCH DIS	C	..	2,5,7	1FE	172,712	95.981	383,924	400,000	259,292				15,774				6.610	FA			06/30/2011	08/01/2039
022555 UB 0	ALVORD CA UNIF SCH DIST	@C	..		1FE	205,325	83.212	416,060	500,000	310,166				18,928				6.390	N/A			06/02/2011	08/01/2025
054879 HF 1	AZTEC NM MUNI SCH DIST #2	C	..		2	1FE	1,428,252	105.934	1,483,076	1,400,000				(3,133)				5.686	FA	33,168	79,604	07/29/2010	08/01/2027
073545 LY 9	BEACHWOOD OH CITY SCH DIST				1FE	2,083,980	110.070	2,201,400	2,000,000	2,059,677				(4,219)				5.125	JD	8,542	102,500	09/08/2010	12/01/2026
074437 CU 6	BEAUMONT CA UNIF SCH DIST	C	..		5,7	337,215	137.924	689,620	500,000	477,235				1,874				6.050	FA	12,604	30,250	12/11/2009	08/01/2029

E10.1

SCHEDULE D - PART 1

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

E10.2

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value
074851	QY	5	BEAVER CO-B-TXBL.....			2	1FE	1,666,080	101.881	1,655,566	1,625,000	1,663,105						4.229	4.010	MN.....	8,781	68,721	04/27/2016	11/15/2032.
087347	2E	9	BETHLEHEM-C-TXBL.....			2	1FE	4,365,000	105.195	4,591,762	4,365,000	4,365,000						4.608	4.600	MN.....	33,523	201,139	10/22/2014.	11/01/2028.
087347	2F	6	BETHLEHEM-C-TXBL.....			2	1FE	5,015,000	107.185	5,375,328	5,015,000	5,015,000						4.996	4.990	MN.....	41,758	250,549	10/22/2014.	11/01/2031.
087347	Y9	5	BETHLEHEM-B-REF-TXBL.....			2	1FE	4,040,000	107.185	4,330,274	4,040,000	4,040,000						4.996	4.990	MN.....	33,640	201,838	10/22/2014.	11/01/2031.
087365	UV	2	BETHLEHEM PA AREA SCH.....				1FE	1,220,000	100.236	1,222,879	1,220,000	1,220,000						3.614	3.610	FA.....	18,371	44,091	04/30/2015.	08/01/2025.
087365	UW	0	BETHLEHEM PA AREA SCH.....			2	1FE	1,240,000	100.513	1,246,361	1,240,000	1,240,000						3.764	3.760	FA.....	19,447	46,674	04/30/2015.	08/01/2026.
087365	UX	8	BETHLEHEM PA AREA SCH.....			2	1FE	1,365,000	100.378	1,370,160	1,365,000	1,365,000						3.914	3.910	FA.....	22,261	53,426	04/30/2015.	08/01/2027.
087365	UY	6	BETHLEHEM PA AREA SCH.....			2	1FE	1,000,000	100.520	1,005,200	1,000,000	1,000,000						4.014	4.010	FA.....	16,725	40,140	04/30/2015.	08/01/2028.
108152	CC	1	CITY OF BRIDGEPORT CT.....				1FE	2,390,000	99.405	2,375,780	2,390,000	2,390,000						3.798	3.790	JJ.....			12/06/2017.	07/01/2024.
108152	CD	9	CITY OF BRIDGEPORT CT.....				1FE	1,385,000	99.396	1,376,635	1,385,000	1,385,000						3.871	3.870	JJ.....			12/06/2017.	07/01/2025.
108152	CL	1	CITY OF BRIDGEPORT CT.....				1FE	3,310,000	98.924	3,274,384	3,310,000	3,310,000						4.321	4.320	JJ.....			12/06/2017.	07/01/2032.
108152	CN	7	CITY OF BRIDGEPORT CT.....				1FE	2,987,067	100.035	3,001,050	3,000,000	2,987,067						4.664	4.690	JJ.....			12/12/2017.	07/01/2045.
110331	NE	1	BRISTOL-REF-IMPT-TXBL.....			2	1FE	1,760,000	102.947	1,811,867	1,760,000	1,760,000						4.638	4.630	JJ.....	37,640	81,629	05/08/2014.	01/15/2033.
160075	UA	3	CHARLESTON SD-QSCB.....				1FE	142,405	99.176	149,590	150,832	149,590			5,904				4.040	MJSD.....			10/05/2016.	03/15/2018.
160075	UB	1	CHARLESTON SD-QSCB.....				1FE	140,995	98.186	148,096	150,832	148,096			5,835				4.040	MJSD.....			10/05/2016.	06/15/2018.
160075	UC	9	CHARLESTON SD-QSCB.....				1FE	139,598	97.207	146,620	150,832	146,620			5,770				4.030	MJSD.....			10/05/2016.	09/15/2018.
160075	UD	7	CHARLESTON SD-QSCB.....				1FE	122,882	96.240	129,057	134,098	129,057			5,074				4.030	MJSD.....			10/05/2016.	12/15/2018.
160075	UE	5	CHARLESTON SD-QSCB.....				1FE	121,666	95.284	127,774	134,098	127,774			5,019				4.020	MJSD.....			10/05/2016.	03/15/2019.
160075	UF	2	CHARLESTON SD-QSCB.....				1FE	120,460	94.337	126,505	134,098	126,505			4,967				4.020	MJSD.....			10/05/2016.	06/15/2019.
160075	UG	0	CHARLESTON SD-QSCB.....				1FE	119,268	93.401	125,249	134,098	125,249			4,915				4.020	MJSD.....			10/05/2016.	09/15/2019.
160075	UH	8	CHARLESTON SD-QSCB.....				1FE	103,350	92.474	108,531	117,363	108,531			4,257				4.020	MJSD.....			10/05/2016.	12/15/2019.
160075	UJ	4	CHARLESTON SD-QSCB.....				1FE	102,326	91.556	107,454	117,363	107,454			4,213				4.010	MJSD.....			10/05/2016.	03/15/2020.
160075	UK	1	CHARLESTON SD-QSCB.....				1FE	101,314	90.649	106,388	117,363	106,388			4,170				4.010	MJSD.....			10/05/2016.	06/15/2020.
160075	UL	9	CHARLESTON SD-QSCB.....				1FE	100,310	89.750	105,333	117,363	105,333			4,127				4.010	MJSD.....			10/05/2016.	09/15/2020.
160075	UM	7	CHARLESTON SD-QSCB.....				1FE	85,156	88.860	89,419	100,629	89,419			3,503				4.010	MJSD.....			10/05/2016.	12/15/2020.
160075	UN	5	CHARLESTON SD-QSCB.....				1FE	84,313	87.979	88,533	100,629	88,533			3,467				4.010	MJSD.....			10/05/2016.	03/15/2021.
160075	UP	0	CHARLESTON SD-QSCB.....				1FE	83,479	87.108	87,656	100,629	87,656			3,432				4.010	MJSD.....			10/05/2016.	06/15/2021.
160075	UQ	8	CHARLESTON SD-QSCB.....				1FE	82,652	86.244	86,787	100,629	86,787			3,398				4.010	MJSD.....			10/05/2016.	09/15/2021.
160075	UR	6	CHARLESTON SD-QSCB.....				1FE	68,225	85.389	71,638	83,895	71,638			2,804				4.010	MJSD.....			10/05/2016.	12/15/2021.
160075	US	4	CHARLESTON SD-QSCB.....				1FE	67,550	84.544	70,928	83,895	70,928			2,776				4.010	MJSD.....			10/05/2016.	03/15/2022.
160075	UT	2	CHARLESTON SD-QSCB.....				1FE	66,881	83.706	70,226	83,895	70,226			2,748				4.010	MJSD.....			10/05/2016.	06/15/2022.
160075	UU	9	CHARLESTON SD-QSCB.....				1FE	66,218	82.876	69,529	83,895	69,529			2,721				4.010	MJSD.....			10/05/2016.	09/15/2022.
160075	UV	7	CHARLESTON SD-QSCB.....				1FE	52,485	82.056	55,109	67,160	55,109			2,156				4.010	MJSD.....			10/05/2016.	12/15/2022.
160075	UW	5	CHARLESTON SD-QSCB.....				1FE	51,965	81.243	54,563	67,160	54,563			2,135				4.010	MJSD.....			10/05/2016.	03/15/2023.
160075	UX	3	CHARLESTON SD-QSCB.....				1FE	51,451	80.438	54,022	67,160	54,022			2,113				4.010	MJSD.....			10/05/2016.	06/15/2023.
160075	UY	1	CHARLESTON SD-QSCB.....				1FE	50,942	79.641	53,488	67,160	53,488			2,092				4.000	MJSD.....			10/05/2016.	09/15/2023.
160075	UZ	8	CHARLESTON SD-QSCB.....				1FE	37,870	78.853	39,762	50,426	39,762			1,555				4.000	MJSD.....			10/05/2016.	12/15/2023.
160075	VA	2	CHARLESTON SD-QSCB.....				1FE	37,495	78.071	39,368	50,426	39,368			1,540				4.000	MJSD.....			10/05/2016.	03/15/2024.
160075	VB	0	CHARLESTON SD-QSCB.....				1FE	37,124	77.298	38,979	50,426	38,979			1,524				4.000	MJSD.....			10/05/2016.	06/15/2024.
160075	VC	8	CHARLESTON SD-QSCB.....				1FE	36,756	76.532	38,593	50,426	38,593			1,509				4.000	MJSD.....			10/05/2016.	09/15/2024.
160075	VD	6	CHARLESTON SD-QSCB.....				1FE	24,314	75.774	25,529	33,691	25,529			998				4.000	MJSD.....			10/05/2016.	12/15/2024.
160075	VE	4	CHARLESTON SD-QSCB.....				1FE	24,074	75.024	25,277	33,691	25,277			988				4.000	MJSD.....			10/05/2016.	03/15/2025.

SCHEDULE D - PART 1

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

E10.3

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
160075	VF	1	CHARLESTON SD-QSCB.....	.....	..	.....	....1FE	23,835	74.281	25,026	33,691	25,026	.....	.....978	.....	.....	.....	4.000	MJSD.	.....	.....	.....	10/05/2016.	06/15/2025.
160075	VG	9	CHARLESTON SD-QSCB.....	.....	..	.....	....1FE	23,600	73.545	24,778	33,691	24,778	.....	.....969	.....	.....	.....	4.000	MJSD.	.....	.....	.....	10/05/2016.	09/15/2025.
160075	VH	7	CHARLESTON SD-B-QSCB.....	.....	..	.....	....1FE	11,760	72.817	12,348	16,957	12,348	.....	.....483	.....	.....	.....	4.000	MJSD.	.....	.....	.....	10/05/2016.	12/15/2025.
160075	VJ	3	CHARLESTON SD-B-QSCB.....	.....	..	.....	....1FE	11,644	72.096	12,225	16,957	12,225	.....	.....478	.....	.....	.....	4.000	MJSD.	.....	.....	.....	10/05/2016.	03/15/2026.
160075	VK	0	CHARLESTON SD-B-QSCB.....	.....	..	.....	....1FE	11,529	71.382	12,104	16,957	12,104	.....	.....473	.....	.....	.....	4.000	MJSD.	.....	.....	.....	10/05/2016.	06/15/2026.
160075	VL	8	CHARLESTON SD-QSCB.....	.....	..	.....	....1FE	11,414	70.674	11,984	16,957	11,984	.....	.....468	.....	.....	.....	4.000	MJSD.	.....	.....	.....	10/05/2016.	09/15/2026.
167484	QU	1	CHICAGO CAB-CITY CLGS.....	.....	..	.....	....2FE	1,992,520	65.895	2,635,800	4,000,000	2,362,296	.....	.....110,438	.....	.....	.....	4.840	JJ	.....	.....	.....	06/11/2014.	01/01/2029.
167486	MK	2	CHICAGO-TXB-B-BABS.....	.....	..	.....	....2FE	2,319,880	115.778	2,315,560	2,000,000	2,319,573	.....	.....(307)	.....	.....	.....7.517	6.120	JJ	.....	.....75,170	.....	12/11/2017.	01/01/2040.
167486	MM	8	CHICAGO-TAXABLE.....	.....	..	.....	....2FE	11,705,145	119.830	11,983,000	10,000,000	11,684,674	.....	.....(20,471)	.....	.....	.....7.781	6.060	JJ	.....	.....389,050	.....	09/13/2017.	01/01/2035.
167486	VV	8	CHICAGO IL.....	.....	..	.....	....2FE	7,680,450	115.698	8,677,350	7,500,000	7,675,598	.....	.....(4,852)	.....	.....	.....7.375	7.100	JJ	.....	.....276,563	276,563	02/28/2017.	01/01/2033.
167486	VW	6	CHICAGO IL.....	.....	..	2	2FE	13,777,038	111.069	14,999,868	13,505,000	13,737,939	.....	.....(32,550)	.....	.....	.....7.750	7.340	JJ	.....	.....523,319	891,444	03/01/2017.	01/01/2042.
167501	VH	5	CHICAGO BOE CAB-B-1.....	.....	..	.....	....2FE	4,095,093	58.028	5,213,816	8,985,000	4,688,479	.....	.....230,268	.....	.....	.....	5.100	JD	.....	.....	.....	04/21/2015.	12/01/2030.
167505	KH	8	CHICAGO BOE-BAB-TXB.....	.....	..	.....	....4FE	3,373,198	95.300	3,507,040	3,680,000	3,394,380	.....	.....8,244	.....	.....	.....6.138	6.910	JD	.....	.....18,823	225,878	04/22/2015.	12/01/2039.
167505	KK	1	CHICAGO IL BRD OF EDU.....	.....	..	.....	....4FE	3,678,810	72.292	5,060,440	7,000,000	3,855,965	.....	.....177,155	.....	.....	.....1.750	10.000	MJSD.	.....	.....5,444	93,888	06/28/2017.	12/15/2025.
167505	LU	8	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	282,082	98.434	374,689	380,650	374,689	.....	.....27,617	.....	.....	.....	7.980	N/A	.....	.....	.....	02/11/2016.	03/15/2018.
167505	LV	6	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	276,623	96.564	367,573	380,650	367,573	.....	.....27,062	.....	.....	.....	7.970	N/A	.....	.....	.....	02/11/2016.	06/15/2018.
167505	LW	4	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	271,275	94.732	360,600	380,650	360,600	.....	.....26,519	.....	.....	.....	7.960	N/A	.....	.....	.....	02/11/2016.	09/15/2018.
167505	LX	2	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	266,038	92.937	353,767	380,650	353,767	.....	.....25,988	.....	.....	.....	7.950	N/A	.....	.....	.....	02/11/2016.	12/15/2018.
167505	LY	0	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	260,909	91.178	347,072	380,650	347,072	.....	.....25,467	.....	.....	.....	7.940	N/A	.....	.....	.....	02/11/2016.	03/15/2019.
167505	LZ	7	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	255,884	89.455	340,511	380,650	340,511	.....	.....24,957	.....	.....	.....	7.930	N/A	.....	.....	.....	02/11/2016.	06/15/2019.
167505	MA	1	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	250,961	87.766	334,082	380,650	334,082	.....	.....24,459	.....	.....	.....	7.920	N/A	.....	.....	.....	02/11/2016.	09/15/2019.
167505	MB	9	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	246,137	86.110	327,780	380,650	327,780	.....	.....23,971	.....	.....	.....	7.910	N/A	.....	.....	.....	02/11/2016.	12/15/2019.
167505	MC	7	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	241,414	84.488	321,605	380,650	321,605	.....	.....23,493	.....	.....	.....	7.900	N/A	.....	.....	.....	02/11/2016.	03/15/2020.
167505	MD	5	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	236,785	82.898	315,553	380,650	315,553	.....	.....23,026	.....	.....	.....	7.890	N/A	.....	.....	.....	02/11/2016.	06/15/2020.
167505	ME	3	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	232,252	81.340	309,622	380,650	309,622	.....	.....22,568	.....	.....	.....	7.880	N/A	.....	.....	.....	02/11/2016.	09/15/2020.
167505	MF	0	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	227,811	79.813	303,810	380,650	303,810	.....	.....22,119	.....	.....	.....	7.880	N/A	.....	.....	.....	02/11/2016.	12/15/2020.
167505	MG	8	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	223,457	78.316	298,112	380,650	298,112	.....	.....21,681	.....	.....	.....	7.870	N/A	.....	.....	.....	02/11/2016.	03/15/2021.
167505	MH	6	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	219,195	76.849	292,528	380,650	292,528	.....	.....21,251	.....	.....	.....	7.860	N/A	.....	.....	.....	02/11/2016.	06/15/2021.
167505	MJ	2	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	215,017	75.411	287,055	380,650	287,055	.....	.....20,830	.....	.....	.....	7.850	N/A	.....	.....	.....	02/11/2016.	09/15/2021.
167505	MK	9	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	210,923	74.002	281,690	380,650	281,690	.....	.....20,419	.....	.....	.....	7.840	N/A	.....	.....	.....	02/11/2016.	12/15/2021.
167505	ML	7	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	206,913	72.620	276,431	380,650	276,431	.....	.....20,016	.....	.....	.....	7.830	N/A	.....	.....	.....	02/11/2016.	03/15/2022.
167505	MM	5	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	202,983	71.266	271,277	380,650	271,277	.....	.....19,621	.....	.....	.....	7.820	N/A	.....	.....	.....	02/11/2016.	06/15/2022.
167505	MN	3	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	199,132	69.939	266,224	380,650	266,224	.....	.....19,234	.....	.....	.....	7.810	N/A	.....	.....	.....	02/11/2016.	09/15/2022.
167505	MP	8	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	195,360	68.638	261,272	380,650	261,272	.....	.....18,856	.....	.....	.....	7.800	N/A	.....	.....	.....	02/11/2016.	12/15/2022.
167505	MQ	6	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	191,661	67.362	256,415	380,650	256,415	.....	.....18,485	.....	.....	.....	7.790	N/A	.....	.....	.....	02/11/2016.	03/15/2023.
167505	MR	4	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	188,039	66.112	251,657	380,650	251,657	.....	.....18,122	.....	.....	.....	7.780	N/A	.....	.....	.....	02/11/2016.	06/15/2023.
167505	MS	2	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	184,489	64.886	246,991	380,650	246,991	.....	.....17,767	.....	.....	.....	7.770	N/A	.....	.....	.....	02/11/2016.	09/15/2023.
167505	MT	0	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	181,008	63.684	242,415	380,650	242,415	.....	.....17,419	.....	.....	.....	7.760	N/A	.....	.....	.....	02/11/2016.	12/15/2023.
167505	MU	7	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	177,599	62.506	237,931	380,650	237,931	.....	.....17,079	.....	.....	.....	7.750	N/A	.....	.....	.....	02/11/2016.	03/15/2024.
167505	MV	5	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	174,256	61.351	233,534	380,650	233,534	.....	.....16,745	.....	.....	.....	7.740	N/A	.....	.....	.....	02/11/2016.	06/15/2024.
167505	MW	3	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	170,980	60.218	229,222	380,650	229,222	.....	.....16,418	.....	.....	.....	7.740	N/A	.....	.....	.....	02/11/2016.	09/15/2024.
167505	MX	1	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	167,771	59.108	224,996	380,650	224,996	.....	.....16,098	.....	.....	.....	7.730	N/A	.....	.....	.....	02/11/2016.	12/15/2024.
167505	MY	9	CHICAGO IL BRD OF EDU.....	@.....	..	.....	....3FE	164,626	58.019	220,853	380,650	220,853	.....	.....15,785	.....	.....	.....	7.720	N/A	.....	.....	.....	02/11/2016.	03/15/2025.

SCHEDULE D - PART 1

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

E10.4

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description																			
167505	MZ	6	CHICAGO IL BRD OF EDU.....	@.....	.....	...3FE	161,540	...56.952	216,788	380,650	216,788	.....	.....15,478	.....	.....	.....	.....7.710	N/A.....	.....	.....	02/11/2016.	06/15/2025.
167505	NA	0	CHICAGO IL BRD OF EDU.....	@.....	.....	...3FE	158,520	...55.905	212,806	380,650	212,806	.....	.....15,177	.....	.....	.....	.....7.700	N/A.....	.....	.....	02/11/2016.	09/15/2025.
167505	NB	8	CHICAGO IL BRD OF EDU.....	@.....	.....	...3FE	155,557	...54.879	208,898	380,650	208,898	.....	.....14,883	.....	.....	.....	.....7.690	N/A.....	.....	.....	02/11/2016.	12/15/2025.
167615	WL	3	CHICAGO PK DIST-A.....	.....	.....	...21FE	2,614,825	...109.348	2,733,700	2,500,000	2,587,522	.....	.....(12,401)	.....	.....	.....5.000	4.330	JJ.....	61,458	125,000	08/28/2015.	01/01/2035.
180847	6Z	3	CLARK CNTY TAX-BD BK.....	C.....	.....	...21FE	10,249,051	...101.477	10,076,666	9,930,000	9,963,225	.....	.....(77,577)	.....	.....	.....5.000	4.180	JD.....	41,375	496,500	01/28/2014.	06/01/2038.
181234	H2	4	CLARK CNTY WA SCH DIST #114 EV.....	.....	.....	...1FE	1,959,072	...110.232	2,116,454	1,920,000	1,952,617	.....	.....(1,233)	.....	.....	.....5.520	5.280	JD.....	7,949	105,984	08/02/2010.	06/01/2027.
199820	ZR	5	COMAL TX INDEP SCH DIST.....	@.....	.....	...21FE	262,481	...31.769	428,882	1,350,000	427,043	.....	.....24,719	.....	.....	.....	.....6.110	N/A.....	.....	.....	10/30/2009.	02/01/2037.
213185	DV	0	COOK CNTY-TXB-D-BABS.....	.....	.....	...1FE	5,526,600	...126.888	6,344,400	5,000,000	5,463,100	.....	.....(18,430)	.....	.....	.....6.229	5.350	MN.....	39,796	311,450	04/10/2014.	11/15/2034.
213185	EE	7	COOK CNTY-REF-G.....	.....	.....	...21FE	12,820,348	...107.302	13,305,448	12,400,000	12,592,303	.....	.....(61,570)	.....	.....	.....5.000	4.410	MN.....	79,222	620,000	01/15/2014.	11/15/2028.
214075	EA	7	COOK CNTY IL SCH DIST #83.....	.....	.....	...21FE	244,753	...113.604	284,010	250,000	246,797	.....	.....341	.....	.....	.....5.375	5.510	JD.....	1,120	13,438	05/27/2011.	06/01/2031.
214651	KK	6	COOK CNTY SD #123-A.....	@.....	.....	...1FE	4,113,872	...70.412	5,178,803	7,355,000	4,675,221	.....	.....219,632	.....	.....	.....	.....4.870	N/A.....	.....	.....	04/29/2015.	06/01/2027.
215021	NU	6	COOK CP SD#144-B-TXBL.....	.....	.....	...22FE	3,373,891	...107.687	3,494,443	3,245,000	3,339,638	.....	.....(11,315)	.....	.....	.....5.250	4.750	JD.....	14,197	170,363	10/16/2014.	12/01/2033.
215457	BZ	4	COOK HSD #201-TXBL.....	.....	.....	...1FE	5,500,000	...106.528	5,859,040	5,500,000	5,500,000	.....	.....	.....	.....	.....4.845	4.840	JD.....	22,206	142,860	04/26/2017.	12/01/2041.
215687	HT	4	COOK SD#217-A-TXBL.....	.....	.....	...1FE	5,800,000	...96.024	5,569,392	5,800,000	5,800,000	.....	.....	.....	.....	.....4.050	4.050	JD.....	10,440	295,583	08/26/2016.	12/15/2040.
219703	FB	6	CORONA REDEV-TAXABLE.....	.....	.....	...1FE	14,560,921	...113.809	15,762,547	13,850,000	14,367,155	.....	.....(54,970)	.....	.....	.....6.254	5.630	MS.....	288,726	866,179	03/05/2014.	09/01/2027.
219764	LJ	4	CORONA-NORCO CA UNIF SCH DIST.....	C.....	.....	...2,51FE	627,880	...134.577	1,345,770	1,000,000	959,316	.....	.....28,380	.....	.....	.....6.200	6.710	FA.....	25,833	.....	12/02/2009.	08/01/2029.
223093	SZ	9	COVINA-VLY CA UNIF SC.....	.....	.....	...1FE	4,970,000	...97.295	4,835,562	4,970,000	4,970,000	.....	.....	.....	.....	.....	.....	FA.....	.....	.....195,321	08/11/2016.	08/01/2024.
240853	BT	7	DEKALB/KANE/LA SALLE CNTYS IL.....	@C.....	.....	...21FE	277,710	...48.210	482,100	1,000,000	423,351	.....	.....26,904	.....	.....	.....	.....6.670	N/A.....	.....	.....	07/20/2011.	02/01/2031.
242423	AN	1	DEARBORN MI BROWNFIELD REDEV A.....	.....	.....	...21FE	518,675	...105.074	525,370	500,000	503,927	.....	.....(2,429)	.....	.....	.....5.500	4.880	MN.....	4,583	27,500	11/03/2009.	05/01/2029.
243127	UE	5	DECATUR.....	C.....	.....	...21FE	3,118,590	...110.519	3,315,570	3,000,000	3,079,787	.....	.....(11,000)	.....	.....	.....5.000	5.000	MS.....	50,000	150,000	03/20/2014.	03/01/2034.
250217	E2	8	DES PLAINES IL.....	@C.....	.....	...21FE	646,562	...74.006	976,879	1,320,000	974,192	.....	.....48,718	.....	.....	.....	.....5.200	N/A.....	.....	.....	11/17/2009.	12/01/2023.
251129	Y9	7	DETROIT MI CITY SCH DIST.....	.....	.....	...1FE	526,213	...121.537	607,685	500,000	519,385	.....	.....(1,138)	.....	.....	.....5.250	4.760	MN.....	4,375	26,250	09/27/2010.	05/01/2028.
251135	FD	6	DETROIT DEV TXB-1-B.....	.....	.....	...1FE	2,434,000	...102.387	2,559,675	2,500,000	2,445,019	.....	.....3,951	.....	.....	.....6.680	7.000	JJ.....	83,500	167,000	01/22/2015.	07/01/2028.
26362V	EW	4	DUBLIN CA UNIF SCH DIST.....	@.....	.....	...21FE	421,900	...37.754	755,080	2,000,000	705,916	.....	.....42,928	.....	.....	.....	.....6.370	N/A.....	.....	.....	10/08/2009.	08/01/2034.
274407	SS	5	E PEORIA-RF-TXB-ALT R.....	.....	.....	...1FE	2,035,548	...110.740	1,993,320	1,800,000	1,973,119	.....	.....(22,114)	.....	.....	.....5.500	3.860	JJ.....	49,500	99,000	01/21/2015.	01/01/2027.
29368P	BL	2	ENTERPRISE CA ELEM SCH DIST.....	C.....	.....	...2,51FE	259,755	...112.152	560,760	500,000	394,725	.....	.....22,805	.....	.....	.....	.....6.330	FA.....	.....	.....	10/28/2010.	08/01/2035.
296353	LY	9	ESCONDIDO CA UNION HIGH SCH DI.....	@C.....	.....	...1FE	270,010	...41.609	416,090	1,000,000	320,536	.....	.....15,097	.....	.....	.....	.....4.880	N/A.....	.....	.....	06/11/2014.	08/01/2041.
296353	LZ	6	ESCONDIDO CA UNION HIGH SCH DI.....	@C.....	.....	...1FE	415,120	...34.427	688,540	2,000,000	493,991	.....	.....23,586	.....	.....	.....	.....4.950	N/A.....	.....	.....	06/11/2014.	08/01/2046.
312675	W6	4	FAYETTEVILLE AR SCH DIST #1.....	.....	.....	...1FE	3,000,000	...113.530	3,405,900	3,000,000	3,000,000	.....	.....	.....	.....	.....5.000	5.000	MN.....	25,000	150,000	10/21/2010.	11/01/2029.
365298	M6	2	GARDEN GRV USD-TXB-B.....	C.....	.....	...1FE	12,215,217	...128.986	12,834,107	9,950,000	12,100,842	.....	.....(57,078)	.....	.....	.....6.130	4.550	FA.....	254,140	609,935	12/03/2015.	08/01/2040.
365298	P8	5	GARDEN GROVE USD-C.....	C.....	.....	...21FE	2,647,225	...116.040	2,901,000	2,500,000	2,591,442	.....	.....(14,112)	.....	.....	.....5.250	4.500	FA.....	54,688	131,250	09/26/2013.	08/01/2037.
403755	G6	2	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	223,624	...99.017	280,492	283,276	280,492	.....	.....13,051	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2018.
403755	G7	0	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	220,972	...97.847	277,179	283,276	277,179	.....	.....12,909	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2018.
403755	G8	8	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	218,352	...96.689	273,898	283,276	273,898	.....	.....12,762	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2018.
403755	G9	6	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	215,763	...95.542	270,650	283,276	270,650	.....	.....12,611	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2018.
403755	H2	0	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	213,205	...94.410	267,441	283,276	267,441	.....	.....12,461	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2019.
403755	H3	8	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	210,675	...93.290	264,269	283,276	264,269	.....	.....12,314	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2019.
403755	H4	6	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	208,177	...92.184	261,135	283,276	261,135	.....	.....12,168	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2019.
403755	H5	3	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	205,709	...91.091	258,039	283,276	258,039	.....	.....12,023	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2019.
403755	H6	1	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	203,270	...90.011	254,980	283,276	254,980	.....	.....11,881	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2020.
403755	H7	9	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	200,860	...88.943	251,956	283,276	251,956	.....	.....11,740	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2020.
403755	H8	7	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	198,477	...87.888	248,968	283,276	248,968	.....	.....11,601	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2020.
403755	H9	5	GWINNETT CNTY GA SCH DIST.....	@.....	.....	...1FE	196,123	...86.846	246,015	283,276	246,015	.....	.....11,463	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2020.

SCHEDULE D - PART 1

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

E10.5

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
403755	J2	8	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	193,798	85.816	243,098	283,276	243,098		11,327				4.820	N/A.....				03/27/2013.	03/15/2021.
403755	J3	6	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	191,500	84.799	240,216	283,276	240,216		11,193				4.820	N/A.....				03/27/2013.	06/15/2021.
403755	J4	4	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	189,231	83.794	237,368	283,276	237,368		11,060				4.820	N/A.....				03/27/2013.	09/15/2021.
403755	J5	1	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	186,985	82.799	234,552	283,276	234,552		10,929				4.820	N/A.....				03/27/2013.	12/15/2021.
403755	J6	9	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	184,770	81.818	231,772	283,276	231,772		10,799				4.820	N/A.....				03/27/2013.	03/15/2022.
403755	J7	7	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	182,577	80.847	229,023	283,276	229,023		10,671				4.820	N/A.....				03/27/2013.	06/15/2022.
403755	J8	5	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	180,413	79.889	226,308	283,276	226,308		10,545				4.820	N/A.....				03/27/2013.	09/15/2022.
403755	J9	3	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	178,274	78.942	223,624	283,276	223,624		10,420				4.820	N/A.....				03/27/2013.	12/15/2022.
403755	K2	6	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	176,161	78.006	220,973	283,276	220,973		10,296				4.820	N/A.....				03/27/2013.	03/15/2023.
403755	K3	4	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	174,070	77.080	218,352	283,276	218,352		10,174				4.820	N/A.....				03/27/2013.	06/15/2023.
403755	K4	2	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	172,008	76.167	215,764	283,276	215,764		10,053				4.820	N/A.....				03/27/2013.	09/15/2023.
403755	K5	9	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	169,968	75.264	213,205	283,276	213,205		9,934				4.820	N/A.....				03/27/2013.	12/15/2023.
403755	K6	7	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	167,869	84.763	190,512	224,757	190,512		5,008				2.680	N/A.....				03/27/2013.	03/15/2024.
403755	K7	5	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	165,597	100.709	164,738	163,578	164,738		(180)				(0.100)	N/A.....				03/27/2013.	06/15/2024.
403755	K8	3	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	163,427	99.946	163,490	163,578	163,490		13				.....	N/A.....				03/27/2013.	09/15/2024.
403755	K9	1	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	161,303	99.171	162,222	163,578	162,222		194				0.110	N/A.....				03/27/2013.	12/15/2024.
403755	L4	1	GWINNETT CNTY GA SCH DIST.....			@.....		1FE	81,891	98.767	82,575	83,606	82,575		144				0.170	N/A.....				03/27/2013.	02/01/2025.
406792	2T	7	HAMDEN-TXBL.....			.....	.....2	2FE	8,250,000	102.316	8,441,070	8,250,000	8,250,000					4.930	4.930	FA.....	153,652	406,725	02/25/2015.	08/15/2035.	
406792	2U	4	HAMDEN-TXBL.....			.....	.....2	2FE	5,884,500	104.042	6,242,520	6,000,000	5,889,905		2,106			5.200	5.330	FA.....	117,867	312,000	02/25/2015.	08/15/2044.	
417123	DM	5	HARTNELL CA CMNTY CLG DIST.....			C.....	2,5,7	1FE	880,397	104.543	1,934,046	1,850,000	1,405,171		83,905				6.530	FA.....				09/18/2009.	08/01/2034.
420524	NR	7	HAWTHORNE CA SCH DIST.....			.....	.....2,5,7	1FE	715,952	76.170	1,218,720	1,600,000	963,561		48,292				5.350	FA.....				04/25/2012.	08/01/2037.
423227	AS	6	HELENDALE CA SCH DIST.....			C.....	2,5,7	1FE	549,160	119.551	1,195,510	1,000,000	869,213		52,145				6.630	FA.....				10/21/2009.	08/01/2034.
434110	QJ	4	HOBOKEN CAB-REF-TXB.....			@.....		1FE	626,964	63.467	761,604	1,200,000	721,527		34,935				5.020	N/A.....				02/25/2015.	04/01/2028.
434110	QL	9	HOBOKEN CAB-REF-TXB.....			@.....		1FE	627,961	55.525	752,364	1,355,000	725,478		36,070				5.160	N/A.....				02/25/2015.	04/01/2030.
442331	3H	5	CITY OF HOUSTON TX.....			.....		.....1FE	5,000,000	100.651	5,032,550	5,000,000	5,000,000					3.925	3.920	MS.....	4,906			12/20/2017.	03/01/2032.
442331	3K	8	CITY OF HOUSTON TX.....			.....		.....1FE	10,000,000	102.772	10,277,200	10,000,000	10,000,000					3.961	3.960	MS.....	9,903			12/20/2017.	03/01/2047.
452152	GB	1	IL ST-TXB-4-BABS.....			.....		....2FE	1,573,995	113.681	1,540,378	1,355,000	1,541,221		(9,778)			7.100	5.580	JJ.....	48,103	96,205	05/19/2014.	07/01/2035.	
452641	EV	1	IMPERIAL CA CMNTY CLG DIST.....			.....	.....2,5,7	1FE	187,998	133.659	334,148	250,000	246,736		340			6.750	6.860	FA.....	7,031	16,875	01/13/2011.	08/01/2040.	
45750T	AS	2	INLAND VLY DEV-B.....			.....	.....2	1FE	9,443,081	113.399	10,846,614	9,565,000	9,468,267		7,523			5.500	5.610	MS.....	175,358	526,075	07/24/2014.	03/01/2033.	
467107	CM	8	COUNTY OF JACKSON MI.....			.....		....1FE	2,745,000	101.815	2,794,822	2,745,000	2,745,000					4.006	4.000	JD.....	5,193			12/01/2017.	12/01/2037.
467107	CN	6	COUNTY OF JACKSON MI.....			.....		....1FE	3,000,000	102.118	3,063,540	3,000,000	3,000,000					4.076	4.070	JD.....	5,774			12/01/2017.	12/01/2042.
472466	ZD	6	JEFFERSON CA UNION HIGH SCH DI.....			@.....	2	1FE	118,931	46.495	248,748	535,000	202,042		14,902				7.810	N/A.....				01/20/2011.	08/01/2027.
483206	4B	1	KALAMAZOO-TXBL.....			.....	.....2	1FE	7,500,000	104.461	7,834,575	7,500,000	7,500,000					4.370	4.370	JD.....	27,313	327,750	01/08/2015.	12/01/2034.	
483836	TB	8	ELGIN SD #46-B-TXBL.....			.....	.....2	1FE	550,000	99.311	546,211	550,000	550,000					3.700	3.700	JJ.....	10,175	20,350	01/29/2015.	01/01/2026.	
483836	TC	6	ELGIN SD #46-B-TXBL.....			.....	.....2	1FE	1,700,000	99.439	1,690,463	1,700,000	1,700,000					3.800	3.800	JJ.....	32,300	64,600	01/29/2015.	01/01/2027.	
483836	TD	4	ELGIN SD #46-B-TXBL.....			.....	.....2	1FE	595,000	99.974	594,845	595,000	595,000					3.950	3.950	JJ.....	11,751	23,503	01/29/2015.	01/01/2028.	
484008	MT	1	KANE CO SD #131-B.....			.....		....1FE	2,250,000	98.199	2,209,478	2,250,000	2,250,000					4.150	4.150	JD.....	7,781	93,375	08/04/2016.	06/01/2041.	
49474E	M7	5	KING CNTY WA.....			.....	.....2	1FE	5,128,900	100.000	5,000,000	5,000,000	5,000,000		(22,636)			4.750	4.100	JJ.....	118,750	237,500	09/10/2009.	01/01/2034.	
508624	GM	9	LAKE CNTY IL CMNTY CONSOL SCH.....			C.....	2	1FE	1,066,943	111.017	1,171,229	1,055,000	1,061,742		(1,217)			5.500	5.260	JJ.....	29,013	58,025	01/28/2011.	01/01/2025.	
517840	5T	7	LAS VEGAS WTR-B.....			C.....	2	1FE	7,794,852	111.307	8,392,548	7,540,000	7,696,591		(27,390)			5.000	4.470	JD.....	31,417	377,000	01/14/2014.	06/01/2042.	
525094	JL	3	LEHIGHTON SD-QZAB.....			.....	.....2	1FE	8,449,000	100.173	8,463,617	8,449,000	8,449,000					1.500	1.500	MN.....	21,123	498,491	11/20/2014.	11/01/2034.	
555597	FQ	1	MACON CNTY IL SCH DIST #61.....			.....	.....2	1FE	517,320	107.437	537,185	500,000	507,341		(1,917)			5.250	4.710	JJ.....	13,125	26,250	09/28/2011.	01/01/2037.	
561144	CL	8	MALHEUR CNTY OR SCH DIST #8-C.....			C.....		1FE	1,250,652	119.638	1,471,547	1,230,000	1,247,984		(487)			5.584	5.380	JD.....	3,053	68,683	07/28/2010.	06/15/2027.	

SCHEDULE D - PART 1

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

E10.6

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
581158	PM	8	MCHENRY SD #200-REF.....	C.....		2	1FE	1,066,510	114.401	1,144,010	1,000,000	1,044,202		(6,316)			5.000	4.160	JJ.....	23,056	50,000	03/05/2014.	01/15/2031.
581158	PN	6	MCHENRY SD #200-REF.....	C.....		2	1FE	1,854,808	114.885	2,010,488	1,750,000	1,819,782		(9,942)			5.000	4.240	JJ.....	40,347	87,500	03/05/2014.	01/15/2032.
581158	PP	1	MCHENRY SD #200-REF.....	C.....		2	1FE	1,579,980	114.583	1,718,745	1,500,000	1,553,356		(7,580)			5.000	4.320	JJ.....	34,583	75,000	03/05/2014.	01/15/2033.
603789	5D	6	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	192,808	99.017	241,839	244,240	241,839		11,253				4.820	N/A.....			03/27/2013.	03/15/2018.
603789	5E	4	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	190,522	97.847	238,983	244,240	238,983		11,130				4.820	N/A.....			03/27/2013.	06/15/2018.
603789	5F	1	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	188,263	96.689	236,154	244,240	236,154		11,004				4.820	N/A.....			03/27/2013.	09/15/2018.
603789	5G	9	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	186,030	95.542	233,354	244,240	233,354		10,873				4.820	N/A.....			03/27/2013.	12/15/2018.
603789	5H	7	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	183,825	94.410	230,587	244,240	230,587		10,744				4.820	N/A.....			03/27/2013.	03/15/2019.
603789	5J	3	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	181,644	93.290	227,852	244,240	227,852		10,617				4.820	N/A.....			03/27/2013.	06/15/2019.
603789	5K	0	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	179,490	92.184	225,150	244,240	225,150		10,491				4.820	N/A.....			03/27/2013.	09/15/2019.
603789	5L	8	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	177,362	91.091	222,481	244,240	222,481		10,366				4.820	N/A.....			03/27/2013.	12/15/2019.
603789	5M	6	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	175,259	90.011	219,843	244,240	219,843		10,244				4.820	N/A.....			03/27/2013.	03/15/2020.
603789	5N	4	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	173,181	88.943	217,236	244,240	217,236		10,122				4.820	N/A.....			03/27/2013.	06/15/2020.
603789	5P	9	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	171,127	87.888	214,660	244,240	214,660		10,002				4.820	N/A.....			03/27/2013.	09/15/2020.
603789	5Q	7	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	169,097	86.846	212,114	244,240	212,114		9,884				4.820	N/A.....			03/27/2013.	12/15/2020.
603789	5R	5	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	167,092	85.816	209,599	244,240	209,599		9,766				4.820	N/A.....			03/27/2013.	03/15/2021.
603789	5S	3	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	165,111	84.799	207,114	244,240	207,114		9,650				4.820	N/A.....			03/27/2013.	06/15/2021.
603789	5T	1	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	163,155	83.794	204,659	244,240	204,659		9,536				4.820	N/A.....			03/27/2013.	09/15/2021.
603789	5U	8	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	161,218	82.799	202,230	244,240	202,230		9,423				4.820	N/A.....			03/27/2013.	12/15/2021.
603789	5V	6	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	159,308	81.818	199,833	244,240	199,833		9,311				4.820	N/A.....			03/27/2013.	03/15/2022.
603789	5W	4	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	157,418	80.847	197,463	244,240	197,463		9,201				4.820	N/A.....			03/27/2013.	06/15/2022.
603789	5X	2	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	155,552	79.889	195,122	244,240	195,122		9,092				4.820	N/A.....			03/27/2013.	09/15/2022.
603789	5Y	0	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	153,708	78.942	192,809	244,240	192,809		8,984				4.820	N/A.....			03/27/2013.	12/15/2022.
603789	5Z	7	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	151,886	78.006	190,523	244,240	190,523		8,877				4.820	N/A.....			03/27/2013.	03/15/2023.
603789	6A	1	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	150,083	77.080	188,262	244,240	188,263		8,772				4.820	N/A.....			03/27/2013.	06/15/2023.
603789	6B	9	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	148,305	76.167	186,031	244,240	186,031		8,668				4.820	N/A.....			03/27/2013.	09/15/2023.
603789	6C	7	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	146,546	75.264	183,825	244,240	183,825		8,565				4.820	N/A.....			03/27/2013.	12/15/2023.
603789	6D	5	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	144,807	74.371	181,645	244,240	181,645		8,464				4.820	N/A.....			03/27/2013.	03/15/2024.
603789	6E	3	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	143,090	73.489	179,491	244,240	179,491		8,363				4.820	N/A.....			03/27/2013.	06/15/2024.
603789	6F	0	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	141,393	72.617	177,362	244,240	177,362		8,264				4.820	N/A.....			03/27/2013.	09/15/2024.
603789	6G	8	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	139,717	71.757	175,260	244,240	175,260		8,166				4.820	N/A.....			03/27/2013.	12/15/2024.
603789	6H	6	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	138,062	70.906	173,182	244,240	173,182		8,069				4.820	N/A.....			03/27/2013.	03/15/2025.
603789	6J	2	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	136,423	70.065	171,127	244,240	171,127		7,974				4.820	N/A.....			03/27/2013.	06/15/2025.
603789	6K	9	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	134,806	69.234	169,098	244,240	169,099		7,879				4.820	N/A.....			03/27/2013.	09/15/2025.
603789	6L	7	MINNEAPOLIS MN SPL SCH DIST #1.....	@.....			1FE	133,206	68.413	167,092	244,240	167,092		7,786				4.820	N/A.....			03/27/2013.	12/15/2025.
612574	CL	5	MONTEREY PENINSULA CA CMNTY CL.....	@.....		2	1FE	454,480	73.011	730,110	1,000,000	704,266		36,525				5.390	N/A.....			10/07/2009.	08/01/2024.
64763F	SA	8	NEW ORLEANS-A-TXBL.....	.....		2	1FE	11,051,035	112.558	11,053,196	9,820,000	10,693,475		(126,780)			6.100	4.370	JD.....	49,918	599,020	01/15/2015.	12/01/2043.
64763F	UV	9	NEW ORLEANS-A-TXBL.....	C.....		2	1FE	5,619,420	101.434	6,086,040	6,000,000	5,636,002		6,721			4.250	4.640	JD.....	21,250	255,000	06/24/2015.	12/01/2044.
64763F	XB	0	NEW ORLEANS-LA-TXBL.....	.....		2	1FE	7,706,250	100.677	7,758,421	7,706,250	7,706,250					4.340	4.340	JD.....	27,871	327,948	11/16/2016.	12/01/2036.
650366	TV	3	NEWARK-REF-CABS-TXB.....	.....			1FE	2,609,850	71.091	2,708,567	3,810,000	2,711,305		101,455				4.740	AO.....			03/06/2017.	04/01/2025.
660393	P8	6	N LAS VEGAS-A-AGM-CR.....	.....			1FE	5,753,000	124.719	6,235,950	5,000,000	5,739,854		(13,146)			6.572	5.270	JD.....	27,383	164,300	06/14/2017.	06/01/2040.
669096	RU	5	NORWALK-LA MIRADA CA UNIF SCH.....	.....		5,7	1FE	5,204,425	105.487	5,933,644	5,625,000	5,562,819		195,810				3.570	FA.....			11/21/2016.	08/01/2029.

SCHEDULE D - PART 1

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

E10.7

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
672325	TS	6	OAKLAND USD.....	.....	..	.....2	1	18,271,000	...111.241	16,797,391	15,100,000	16,305,985	.....	.....(721,852)	.....	.....	.....9.500	4.220	FA.....	597,708	1,434,500	02/26/2015.	08/01/2034.
675383	JP	9	OCEANSIDE CA UNIF SCH DIST.....	@C.	..	1FE	1FE	2,861,040	...55.575	4,446,000	8,000,000	3,401,232	.....	.....161,486	.....	.....	.....	.....4.920	N/A.....	.....	.....	06/11/2014.	08/01/2035.
675383	JQ	7	OCEANSIDE CA UNIF SCH DIST.....	@C.	..	1FE	1FE	3,748,803	...52.776	5,858,136	11,100,000	4,462,779	.....	.....213,540	.....	.....	.....	.....4.960	N/A.....	.....	.....	06/11/2014.	08/01/2036.
695802	NA	2	PAJARO VLY USD-A.....	C.....	..	2	1FE	10,228,200	...111.888	11,188,800	10,000,000	10,162,477	.....	.....(19,203)	.....	.....	.....5.000	4.660	FA.....	208,333	500,000	01/14/2014.	08/01/2043.
716298	QS	6	PETERSBURG-B-REF-TXBL.....	.....	..	.....2	1FE	3,622,786	...100.455	3,676,653	3,660,000	3,623,024	.....	.....238	.....	.....	.....4.625	4.690	MN.....	28,213	17,113	12/12/2017.	11/01/2042.
717883	KK	7	PHILADELPHIA SD-BABS.....	.....	..	.....1FE	1FE	564,696	...118.684	587,486	495,000	560,548	.....	.....(3,843)	.....	.....	.....6.615	5.120	JD.....	2,729	32,744	11/29/2016.	06/01/2030.
717883	KL	5	PHILADELPHIA SD-BABS.....	.....	..	.....1FE	1FE	901,952	...130.571	1,044,568	800,000	899,189	.....	.....(2,561)	.....	.....	.....6.765	5.720	JD.....	4,510	54,120	11/29/2016.	06/01/2040.
717883	LV	2	PHILA SD-A-QSCB.....	.....	..	.....1FE	1FE	14,714,756	...114.188	16,523,004	14,470,000	14,703,491	.....	.....(13,131)	.....	.....	.....5.995	5.800	MS.....	289,159	867,477	12/15/2016.	09/01/2030.
717883	QT	2	PHILADELPHIA SD-REF.....	.....	..	.....1FE	1FE	290,730	...97.227	291,681	300,000	295,609	.....	.....2,504	.....	.....	.....2.973	3.880	MS.....	2,973	8,919	01/05/2016.	09/01/2019.
717883	QU	9	PHILADELPHIA SD-REF.....	.....	..	.....1FE	1FE	220,000	...96.594	222,166	230,000	224,028	.....	.....2,071	.....	.....	.....3.273	4.310	MS.....	2,509	7,528	01/05/2016.	09/01/2020.
717883	QV	7	PHILADELPHIA SD-REF.....	.....	..	.....1FE	1FE	277,330	...96.421	279,621	290,000	281,433	.....	.....2,109	.....	.....	.....3.535	4.410	MS.....	3,417	10,252	01/05/2016.	09/01/2021.
717883	QW	5	PHILADELPHIA SD-REF.....	.....	..	.....1FE	1FE	1,418,475	...96.187	1,442,805	1,500,000	1,440,284	.....	.....11,218	.....	.....	.....3.685	4.640	MS.....	18,425	55,275	01/05/2016.	09/01/2022.
717883	QX	3	PHILADELPHIA SD-REF.....	.....	..	.....1FE	1FE	2,725,000	...95.784	2,610,114	2,725,000	2,725,000	.....	.....	.....	.....	.....3.738	3.730	MS.....	33,954	101,861	03/26/2015.	09/01/2023.
717883	QZ	8	PHILADELPHIA SD-REF.....	.....	..	.....1FE	1FE	2,350,000	...96.460	2,266,810	2,350,000	2,350,000	.....	.....	.....	.....	.....4.038	4.030	MS.....	31,631	94,893	03/26/2015.	09/01/2025.
717883	TZ	5	PHILADELPHIA SD-AGM.....	.....	..	.....1FE	1FE	6,075,874	...134.393	6,706,211	4,990,000	6,052,552	.....	.....(23,322)	.....	.....	.....6.765	5.060	JD.....	28,131	337,716	03/08/2017.	06/01/2040.
751091	JY	6	RALEIGH NC.....	C.....	..	2	1FE	2,505,750	...102.673	2,566,825	2,500,000	2,502,620	.....	.....(1,073)	.....	.....	.....4.000	3.900	FA.....	41,667	100,000	08/31/2009.	02/01/2028.
755638	XY	4	READING SD-A.....	.....	..	.....2	1FE	2,182,420	...114.656	2,293,120	2,000,000	2,145,054	.....	.....(17,523)	.....	.....	.....5.000	3.820	FA.....	41,667	100,000	09/25/2015.	02/01/2032.
755638	XZ	1	READING SD-A.....	.....	..	.....2	1FE	1,631,925	...114.379	1,715,685	1,500,000	1,604,939	.....	.....(12,656)	.....	.....	.....5.000	3.860	FA.....	31,250	75,000	09/25/2015.	02/01/2033.
757710	HW	1	REDONDO BEACH CA UNIF SCH DIST.....	.....	..	.....2,5	1FE	658,350	...133.025	1,330,250	1,000,000	948,934	.....	.....2,705	.....	.....	.....6.375	6.890	FA.....	26,563	63,750	11/18/2009.	08/01/2034.
75913T	GJ	7	CO REGL TRANS DIST-B.....	.....	..	.....1FE	1FE	9,470,020	...133.297	9,330,790	7,000,000	9,251,464	.....	.....(79,477)	.....	.....	.....7.672	4.910	JD.....	44,753	537,040	02/09/2015.	06/01/2040.
763682	YB	1	RICHLAND CNTY SC SCH DIST #2.....	C.....	..	2	1FE	1,984,540	...106.882	2,137,640	2,000,000	1,995,670	.....	.....1,539	.....	.....	.....4.875	4.900	MS.....	32,500	97,500	09/10/2010.	09/01/2027.
76541V	HL	4	RICHMOND VA.....	.....	..	.....2	1FE	5,000,000	...106.454	5,322,700	5,000,000	5,000,000	.....	.....	.....	.....	.....5.270	5.270	MN.....	43,917	263,500	11/03/2010.	11/01/2029.
769059	YA	8	RIVERSIDE-REF.....	.....	..	.....2	1FE	2,000,000	...103.547	2,070,940	2,000,000	2,000,000	.....	.....	.....	.....	.....4.250	4.250	FA.....	35,417	85,000	04/27/2016.	08/01/2036.
769059	YB	6	RIVERSIDE-REF.....	.....	..	.....2	1FE	2,000,000	...102.408	2,048,160	2,000,000	2,000,000	.....	.....	.....	.....	.....4.320	4.320	FA.....	36,000	86,400	04/27/2016.	08/01/2038.
771027	GR	4	ROBLA CA SCH DIST.....	@C.	..	1FE	1FE	206,950	...52.173	521,730	1,000,000	304,148	.....	.....18,870	.....	.....	.....	.....6.500	N/A.....	.....	.....	12/23/2011.	08/01/2036.
779631	EA	4	ROWLAND CA UNIF SCH DIST.....	@.....	..	1FE	1FE	690,498	...80.465	1,528,835	1,900,000	1,131,819	.....	.....66,288	.....	.....	.....	.....6.120	N/A.....	.....	.....	10/14/2009.	08/01/2026.
796237	U9	4	SAN ANTONIO-TXBL.....	.....	..	.....2	1FE	1,580,000	...103.425	1,634,115	1,580,000	1,580,000	.....	.....	.....	.....	.....3.837	3.830	FA.....	25,260	60,625	07/29/2015.	02/01/2030.
796237	V2	8	SAN ANTONIO-TXBL.....	.....	..	.....2	1FE	1,310,000	...104.585	1,370,064	1,310,000	1,310,000	.....	.....	.....	.....	.....4.162	4.160	FA.....	22,718	54,522	07/29/2015.	02/01/2035.
796237	V6	9	SAN ANTONIO-TXBL.....	.....	..	.....2	1FE	1,275,000	...104.318	1,330,055	1,275,000	1,275,000	.....	.....	.....	.....	.....4.112	4.110	FA.....	21,845	52,428	07/29/2015.	02/01/2034.
797272	GR	6	SAN DIEGO CA CMNTY CLG DIST.....	C.....	..	2,5	1FE	285,000	...119.543	597,715	500,000	438,973	.....	.....25,200	.....	.....	.....	.....6.330	FA.....	.....	.....	03/03/2010.	08/01/2033.
810827	UX	1	SCRANTON SD-B-REF.....	.....	..	.....2	1FE	2,830,000	...99.194	2,807,190	2,830,000	2,830,000	.....	.....	.....	.....	.....4.125	4.120	JD.....	5,188	116,738	03/22/2016.	06/15/2034.
850592	CF	1	SPRINGFIELD SAN DIST.....	.....	..	.....2	1FE	4,489,520	...117.093	4,394,832	4,000,000	4,394,832	.....	.....(40,220)	.....	.....	.....5.750	4.280	JJ.....	113,083	230,000	07/16/2015.	01/01/2053.
86657M	BK	1	SUMTER LANDING FL CDD.....	.....	..	.....1FE	1FE	7,463,575	...108.418	8,131,350	7,500,000	7,464,138	.....	.....524	.....	.....	.....4.172	4.200	AO.....	78,225	273,788	11/09/2016.	10/01/2047.
867646	GP	0	SUNNYVALE ISD-TXBL-B.....	.....	..	.....2	1FE	4,085,000	...99.190	4,051,912	4,085,000	4,085,000	.....	.....	.....	.....	.....4.100	4.100	FA.....	63,272	167,485	04/28/2015.	02/15/2041.
86768M	AP	7	SUNRISE FL SPL ASSMNT.....	.....	..	.....2FE	2FE	1,025,000	...100.490	1,030,023	1,025,000	1,025,000	.....	.....	.....	.....	.....4.450	4.450	MN.....	7,602	45,613	02/26/2015.	05/01/2020.
86768M	AQ	5	SUNRISE FL SPL ASSMNT.....	.....	..	.....2FE	2FE	1,250,000	...101.514	1,268,925	1,250,000	1,250,000	.....	.....	.....	.....	.....4.800	4.800	MN.....	10,000	60,000	02/26/2015.	05/01/2025.
86768M	AR	3	SUNRISE FL SPL ASSMNT.....	.....	..	.....2	2FE	10,302,060	...101.408	10,450,094	10,305,000	10,302,244	.....	.....47	.....	.....	.....5.500	5.500	MN.....	94,463	566,775	05/13/2015.	05/01/2045.
86768M	AS	1	SUNRISE FL SPL ASSMNT.....	.....	..	.....2	2FE	9,000,000	...102.654	9,238,860	9,000,000	9,000,000	.....	.....	.....	.....	.....5.300	5.300	MN.....	79,500	477,000	02/26/2015.	05/01/2037.
876014	GE	5	TAOS NM MUNI SCH DIST #1.....	.....	..	.....1FE	1FE	2,052,280	...115.667	2,313,340	2,000,000	2,041,190	.....	.....(2,052)	.....	.....	.....5.150	4.880	MS.....	34,333	103,000	09/15/2010.	09/01/2027.
891381	D4	4	TORRANCE CA UNIF SCH DIST.....	@C.	..	1FE	1FE	462,930	...91.210	912,100	1,000,000	758,388	.....	.....44,408	.....	.....	.....	.....6.120	N/A.....	.....	.....	10/16/2009.	08/01/2022.
892392	DX	6	TRACY CA JT UNIF SCH DIST.....	.....	..	.....2,5	1FE	202,000	...85.288	426,440	500,000	293,940	.....	.....16,658	.....	.....	.....	.....6.130	FA.....	.....	.....	10/26/2011.	08/01/2041.
895760	EA	0	TRI VLY SD-B-QZAB.....	C.....	..	2	1FE	8,995,000	...106.908	9,616,375	8,995,000	8,995,000	.....	.....	.....	.....	.....2.010	2.010	AO.....	45,200	652,138	12/19/2013.	10/01/2033.
91537P	FB	6	UPLAND CA UNIF SCH DIST.....	@C.	..	1FE	1FE	3,831,120	...34.801	6,264,180	18,000,000	4,571,420	.....	.....221,592	.....	.....	.....	.....5.030	N/A.....	.....	.....	06/11/2014.	08/01/2045.

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
923040	DF	3	VENTURA CNTY CA CMNTY CLG DIST.....	@C.	..	.....	1FE	646,538	...78.303	1,448,606	1,850,000	1,050,089	.....	.....60,255	.....	.....	.....	5.990	N/A.....	.....	.....	.....	10/14/2009.	08/01/2027.	
926055	GV	0	VICTOR VLY CA UNION HIGH SCH D.....	C.....	..		2,5,7	1FE	10,011,300	...111.700	11,840,200	10,600,000	10,987,469		425,353				3.860	FA.....				11/21/2016.	08/01/2031.
935187	KE	3	WARREN CNTY SD-TXBL.....	.....	.....	.....	2	1FE	8,449,000	...100.329	8,476,797	8,449,000	8,449,000	.....	.....	.....	.....	1.430	1.430	MS.....	40,274	506,940	08/19/2015.	09/01/2036.	
939307	HP	2	HILLSBORO SD #1J-TXBL.....	.....	.....	.....	2	1FE	6,000,000	...108.356	6,501,360	6,000,000	6,000,000	.....	.....	.....	.....	4.355	4.350	JD.....	131,376	261,300	03/13/2015.	06/30/2034.	
952347	RL	8	W CONTRA COSTA CA UNIF SCH DIS.....	@.....				1FE	487,120	...89.857	898,570	1,000,000	772,906		42,242				5.700	N/A.....				10/08/2009.	08/01/2022.
960470	JF	0	WESTLAKE OH CITY SCH DIST.....	.....	.....	.....	2	1FE	2,000,000	...101.406	2,028,120	2,000,000	2,000,000	.....	.....	.....	.....	5.227	5.220	JD.....	5,873	104,540	08/11/2010.	12/01/2026.	
960621	AY	6	WESTMINSTER CA SCH DIST.....	@C.	..			1FE	1,354,791	...78.008	2,075,013	2,660,000	1,709,653		76,157				4.390	N/A.....				11/21/2016.	08/01/2027.
961488	MK	6	WESTSIDE CA UNION SCH DIST.....	@.....				1FE	1,611,080	...61.079	2,443,160	4,000,000	1,907,604		88,521				4.800	N/A.....				06/11/2014.	08/01/2033.
966782	QV	9	WHITTIER CA UNION HIGH SCH DIS.....	@C.	..		2	1FE	407,360	...60.306	696,534	1,155,000	655,003		37,248				5.930	N/A.....				09/30/2010.	08/01/2027.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							523,125,163	XXX	571,616,056	580,352,823	535,360,936	0	2,923,674	0	0	XXX	XXX	XXX	6,114,571	20,767,602	XXX	XXX		
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							523,125,163	XXX	571,616,056	580,352,823	535,360,936	0	2,923,674	0	0	XXX	XXX	XXX	6,114,571	20,767,602	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
010056	CW	7	AKRON OH INCOME TAX REVENUE.....	.....	.....	.....	2	1FE	2,506,829	...109.091	2,700,002	2,475,000	2,490,604	.....	.....(3,743)	.....	.....	5.874	5.590	JD.....	12,115	145,382	07/28/2010.	12/01/2026.	
010604	DE	3	AL PORT AUTH-D-REF.....	.....	.....	.....	2	1FE	2,500,000	...104.190	2,604,750	2,500,000	2,500,000	.....	.....	.....	.....	4.522	4.520	AO.....	28,263	63,748	02/24/2017.	10/01/2035.	
010604	DF	0	AL PORT AUTH-D-REF.....	.....	.....	.....	2	1FE	675,000	...104.203	703,370	675,000	675,000	.....	.....	.....	.....	4.722	4.720	AO.....	7,968	17,973	02/24/2017.	10/01/2040.	
010869	HV	0	ALAMEDA ETC-B-AGM.....					1FE	3,110,750	...66.387	3,319,350	5,000,000	3,230,875		120,125				4.530	AO.....				02/22/2017.	10/01/2027.
01170R	BK	7	ALASKA ST HSG FIN CORP MTGE RE.....	.....	.....	.....	2	1FE	805,000	...102.439	819,512	800,000	801,962	.....	.....(702)	.....	.....	4.500	4.360	JD.....	3,000	36,000	03/22/2012.	12/01/2035.	
01170R	EF	5	ALASKA ST HSG FIN CORP MTGE RE.....	.....	.....	.....	2	1FE	980,660	...102.826	1,028,260	1,000,000	986,508	.....	.....954	.....	.....	4.125	4.230	JD.....	3,438	41,250	05/25/2012.	12/01/2037.	
017343	CZ	5	ALLEGHENY CNTY PA PORT AUTH.....	.....	.....	.....	2	1FE	296,727	...109.175	327,525	300,000	298,879	.....	.....321	.....	.....	5.000	5.060	MS.....	5,000	15,000	02/17/2011.	03/01/2025.	
032565	EK	5	ANAHEIM REDEV-REF-D.....	.....	.....	.....	.....	1FE	10,352,956	...114.552	11,455,200	10,000,000	10,290,112	.....	.....(19,694)	.....	.....	6.506	6.020	FA.....	271,083	650,600	11/14/2013.	02/01/2031.	
04052B	AL	8	AZ INDL DEV-A-REF.....	.....	.....	.....	2	3FE	647,927	...106.111	689,722	650,000	647,956	.....	.....29	.....	.....	5.125	5.150	JJ.....	16,656	13,788	01/26/2017.	07/01/2037.	
04052B	AM	6	AZ INDL DEV-A-REF.....	.....	.....	.....	2	3FE	1,384,944	...106.335	1,483,373	1,395,000	1,385,004	.....	.....60	.....	.....	5.250	5.290	JJ.....	36,619	30,312	01/26/2017.	07/01/2047.	
04052B	AN	4	AZ INDL DEV-A-REF.....	.....	.....	.....	2	3FE	1,723,236	...106.556	1,843,419	1,730,000	1,723,236	.....	.....	.....	.....	5.375	5.400	JJ.....	46,494	38,486	01/26/2017.	07/01/2050.	
04052B	AT	1	ARIZONA INDL DEV AUTH.....	.....	.....	.....	2	3FE	2,541,550	...108.035	2,700,875	2,500,000	2,539,306	.....	.....(2,244)	.....	.....	6.000	5.770	JJ.....	75,000	21,667	04/21/2017.	07/01/2037.	
04052B	AU	8	ARIZONA INDL DEV AUTH.....	.....	.....	.....	2	3FE	4,363,839	...107.251	4,638,606	4,325,000	4,361,628	.....	.....(2,211)	.....	.....	6.000	5.880	JJ.....	129,750	37,483	04/21/2017.	07/01/2047.	
047681	QN	4	ATLANTA & FULTON COUNTY RECREATION AUTHO.....	.....	.....	.....	.....	1FE	2,500,000	...101.750	2,543,750	2,500,000	2,500,000	.....	.....	.....	.....	4.003	4.000	JD.....	4,726	.....	12/01/2017.	12/15/2046.	
047849	GU	2	ATLANTA TAX ALLOC-E.....	.....	.....	.....	.....	1FE	2,000,000	...103.170	2,063,400	2,000,000	2,000,000	.....	.....	.....	.....	3.769	3.760	JJ.....	37,690	38,109	12/15/2016.	01/01/2024.	
051687	DG	3	AURORA IL SF MTGE REVENUE.....	.....	.....	.....	.....	1FE	583,878	...102.116	668,112	654,268	589,979	.....	.....859	.....	.....	5.500	6.240	MON.....	2,999	35,985	01/02/2009.	06/01/2045.	
051687	DK	4	AURORA IL SF MTGE REVENUE.....	.....	.....	.....	.....	1FE	348,853	...103.319	383,438	371,120	350,723	.....	.....264	.....	.....	6.000	6.420	MON.....	1,856	22,267	12/17/2008.	06/01/2045.	
052425	HP	3	AUSTIN TX HSG FIN CORP.....	.....	.....	.....	2	1FE	245,000	...105.410	263,525	250,000	247,197	.....	.....260	.....	.....	5.000	5.090	JJ.....	5,590	12,500	02/10/2010.	01/20/2040.	
052476	WS	3	AUSTIN TX WTR & WSTWTR SYS REV.....	.....	.....	.....	2	1FE	6,707,136	...108.724	6,295,120	5,790,000	6,148,896	.....	.....(117,210)	.....	.....	5.000	2.740	MN.....	36,992	289,500	12/14/2012.	11/15/2035.	
058696	AE	5	BALLSTON QTR CDA-B.....	.....	.....	.....	2	5	1,000,000	...98.754	987,540	1,000,000	1,000,000	.....	.....	.....	.....	6.625	6.620	MS.....	22,083	49,688	11/17/2016.	03/01/2031.	
058696	AF	2	BALLSTON QTR CDA-B.....	.....	.....	.....	2	5	1,000,000	...98.849	988,490	1,000,000	1,000,000	.....	.....	.....	.....	6.875	6.870	MS.....	22,917	51,563	11/17/2016.	03/01/2036.	
058696	AG	0	BALLSTON QTR CDA-B.....	.....	.....	.....	2	5	3,000,000	...98.579	2,957,370	3,000,000	3,000,000	.....	.....	.....	.....	7.000	7.000	MS.....	70,000	157,500	11/17/2016.	03/01/2046.	
067054	AA	4	BARAGA CNTY MI MEMORIAL HOSP R.....	.....	.....	.....	2	1FE	4,945,000	...105.611	5,222,464	4,945,000	4,945,000	.....	.....	.....	.....	6.500	6.490	MON.....	9,821	321,425	12/15/2010.	09/20/2036.	
09776U	AA	4	BON SECOURS CHARITY HLTH.....	.....	.....	.....	.....	2FE	22,887,500	...105.102	23,795,310	22,640,000	22,850,066	.....	.....(22,374)	.....	.....	5.250	5.090	MN.....	198,100	1,188,600	04/15/2016.	11/01/2025.	
09776U	AB	2	BON SECOURS CHARITY HLTH.....	.....	.....	.....	.....	2FE	10,483,050	...112.167	10,516,119	9,375,400	10,425,456	.....	.....(34,813)	.....	.....	6.250	5.270	MN.....	97,660	585,963	04/20/2016.	11/01/2035.	
10103D	AA	4	BOSTON MEDICAL CTR CORP.....	.....	.....	.....	.....	2FE	5,263,050	...104.071	5,203,594	5,000,000	5,252,774	.....	.....(10,276)	.....	.....	4.519	3.810	JJ.....	112,975	.....	07/27/2017.	07/01/2026.	
10103D	AC	0	BOSTON MEDICAL CENTER CORP.....	.....	.....	.....	.....	2FE	4,000,000	...99.708	3,988,320	4,000,000	4,000,000	.....	.....	.....	.....	4.581	4.580	JJ.....	5,599	.....	12/15/2017.	07/01/2047.	
108552	AG	5	BRDGEN 5.1% 01 DEC 2027.....	.....	.....	.....	.....	2FE	2,350,000	...100.001	2,350,024	2,350,000	2,350,000	.....	.....	.....	.....	5.100	5.100	JD.....	666	.....	12/21/2017.	12/01/2027.	
108552	AH	3	BRIDGEVIEW FINANCE CORP.....	.....	.....	.....	.....	2FE	3,500,000	...100.224	3,507,840	3,500,000	3,500,000	.....	.....	.....	.....	5.700	5.700	JD.....	1,108	.....	12/21/2017.	12/01/2033.	
113807	BS	9	BROOKLYN ARENA-B-REF.....	.....	.....	.....	.....	2FE	3,825,000	...95.162	3,639,947	3,825,000	3,825,000	.....	.....	.....	.....	4.391	4.390	JJ.....	77,446	139,963	08/17/2016.	07/15/2041.	

SCHEDULE D - PART 1

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

E10.9

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
113807	BX	8				1FE	3,033,864	100.829	3,130,740	3,105,000	3,035,687		1,620			4.391	4.540	JJ	62,868	113,617	11/09/2016	07/15/2041.	
120827	CV	0				1FE	1,600,000	117.303	1,876,848	1,600,000	1,600,000					5.562	5.560	JJ	44,496	88,992	05/02/2012	07/01/2032.	
130179	HG	2				2FE	7,000,000	101.263	7,088,410	7,000,000	7,000,000					4.750	4.750	AO	83,125	186,569	02/24/2017	04/01/2033.	
13034V	AC	8				1FE	2,862,090	97.104	2,913,139	3,000,000	2,862,148		58			4.283	4.490	MS	42,830	123,850	09/13/2016	09/01/2116.	
130536	QZ	1				4Z	2,554,717	107.571	2,640,868	2,455,000	2,548,628		(6,089)			7.500	6.760	JJ	100,757		06/06/2017	07/01/2032.	
130536	RA	5				4Z	5,624,424	112.772	5,824,674	5,165,000	5,610,447		(13,977)			8.000	6.750	JJ	226,112		08/02/2017	07/01/2039.	
13058R	AT	1			2,5,7	1FE	339,135	129.646	648,230	500,000	499,991		445			6.000	6.000	FA	12,500	30,000	12/17/2009	08/01/2029.	
13077E	FK	1				4Z	2,517,906	104.937	2,691,634	2,565,000	2,517,908		2			7.500	7.670	MS	64,125	37,406	06/06/2017	09/01/2046.	
130795	AU	1				1FE	10,929,013	102.606	10,860,845	10,585,000	10,872,835		(27,956)			5.484	5.070	JD	48,373	580,481	12/02/2015	06/01/2026.	
13080S	EY	6				3FE	17,506,770	108.331	17,874,615	16,500,000	17,330,363		(98,962)			6.000	5.110	JD	82,500	990,000	04/26/2016	12/01/2024.	
137288	HK	5				1FE	1,695,000	104.374	1,769,139	1,695,000	1,695,000					4.494	4.490	JD	6,348	79,559	11/02/2016	06/01/2036.	
14916R	AD	6				2FE	9,668,058	96.537	10,252,290	10,620,000	9,678,302		10,179			4.350	4.980	MN	76,995	293,125	10/03/2017	11/01/2042.	
150214	AR	5				1FE	354,042	105.288	373,772	355,000	355,000					5.375	5.370	JD	1,590	19,081	04/14/2011	06/01/2027.	
150539	AE	4				1FE	3,000,000	104.368	3,131,040	3,000,000	3,000,000					5.500	5.500	JJ	82,500	165,000	10/26/2010	07/01/2028.	
15200X	AE	3				3Z	1,591,875	109.003	1,635,045	1,500,000	1,585,522		(6,353)			5.000	4.130	JD	6,250	44,792	04/20/2017	12/01/2029.	
152691	AT	8				1FE	519,785	113.549	567,745	500,000	509,810		(1,892)			5.500	4.940	JD	2,292	27,500	07/29/2011	12/01/2031.	
161045	LB	3				1FE	3,845,835	108.052	3,781,820	3,500,000	3,599,524		(46,927)			5.000	3.790	JJ	116,250	232,500	12/15/2009	07/01/2030.	
161045	LB	3				1FE	1,648,215	108.052	1,620,780	1,500,000	1,543,274		(3,580)			5.000	3.790	JJ	34,625	17,500	12/15/2009	07/01/2030.	
16265S	BF	0				2FE	351,911	105.864	381,110	360,000	356,102		561			6.000	6.130	MN	3,600	21,600	11/24/2009	05/01/2029.	
167593	YL	0				1FE	1,740,043	114.308	1,920,374	1,680,000	1,735,269		(4,774)			5.000	4.550	JJ	42,000	39,900	12/01/2016	01/01/2042.	
16768T	JJ	4				2FE	7,457,870	111.381	7,796,670	7,000,000	7,287,861		(65,313)			5.000	3.880	JJ	175,000	350,000	04/16/2015	01/01/2041.	
16768T	JL	9				2FE	12,872,528	112.335	13,564,451	12,075,000	12,530,496		(99,969)			5.250	4.210	JJ	316,969	633,938	05/07/2014	01/01/2038.	
167725	AF	7				1FE	7,715,828	135.589	8,555,666	6,310,000	7,586,791		(55,651)			6.899	4.970	JD	36,277	435,327	02/18/2016	12/01/2040.	
167727	SW	7				1FE	4,110,029	128.761	4,210,485	3,270,000	4,095,460		(14,569)			6.900	4.990	JJ	112,815	103,500	07/13/2017	01/01/2040.	
167727	VZ	6				1FE	1,531,155	112.771	1,691,565	1,500,000	1,528,918		(1,043)			5.842	5.660	JJ	43,815	87,630	11/06/2015	01/01/2035.	
167727	WX	0				1FE	1,069,080	115.131	1,151,310	1,000,000	1,061,358		(3,761)			5.480	4.790	JJ	27,400	54,800	11/20/2015	01/01/2030.	
16772P	AQ	9				1FE	5,121,785	130.185	5,962,473	4,580,000	5,099,486		(17,280)			6.200	5.200	JD	23,663	283,960	01/13/2017	12/01/2040.	
167736	YU	5				1FE	3,990,319	133.071	4,271,579	3,210,000	3,973,531		(16,788)			6.742	4.850	MN	36,070	216,418	03/30/2017	11/01/2040.	
167736	YV	3				1FE	5,596,050	122.725	6,136,250	5,000,000	5,469,841		(35,484)			6.642	5.390	MN	55,350	332,100	02/24/2014	11/01/2029.	
181006	FQ	5				1FE	492,120	106.241	531,205	500,000	496,065		537			5.000	5.080	JJ	12,500	25,000	01/22/2010	07/01/2030.	
183596	BL	8				1FE	136,580	98.726	192,802	195,290	192,802		11,657				6.330	N/A				06/18/2012	03/15/2018.
183596	BM	6				1FE	134,467	97.198	189,820	195,290	189,820		11,477				6.330	N/A				06/18/2012	06/15/2018.
183596	BN	4				1FE	132,387	95.695	186,883	195,290	186,883		11,299				6.330	N/A				06/18/2012	09/15/2018.
183596	BP	9				1FE	130,339	94.214	183,992	195,290	183,992		11,125				6.330	N/A				06/18/2012	12/15/2018.
183596	BQ	7				1FE	128,321	92.756	181,145	195,290	181,145		10,953				6.330	N/A				06/18/2012	03/15/2019.
183596	BR	5				1FE	126,337	91.321	178,343	195,290	178,343		10,783				6.330	N/A				06/18/2012	06/15/2019.
183596	BS	3				1FE	124,382	89.909	175,583	195,290	175,583		10,616				6.330	N/A				06/18/2012	09/15/2019.
183596	BT	1				1FE	122,459	88.518	172,867	195,290	172,867		10,452				6.330	N/A				06/18/2012	12/15/2019.
183596	BU	8				1FE	120,564	87.148	170,193	195,290	170,193		10,290				6.330	N/A				06/18/2012	03/15/2020.
183596	BV	6				1FE	118,697	85.800	167,559	195,290	167,559		10,131				6.330	N/A				06/18/2012	06/15/2020.
183596	BW	4				1FE	116,862	84.472	164,967	195,290	164,967		9,974				6.330	N/A				06/18/2012	09/15/2020.
183596	BX	2				1FE	115,053	83.165	162,415	195,290	162,415		9,820				6.330	N/A				06/18/2012	12/15/2020.
183596	BY	0				1FE	113,274	81.879	159,902	195,290	159,902		9,668				6.330	N/A				06/18/2012	03/15/2021.

SCHEDULE D - PART 1

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

E10.10

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
183596	BZ	7	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	111,520	80.612	157,428	195,290	157,428		9,519				6.330	N/A.....			06/18/2012.	06/15/2021.
183596	CA	1	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	109,796	79.365	154,993	195,290	154,993		9,371				6.330	N/A.....			06/18/2012.	09/15/2021.
183596	CB	9	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	108,097	78.137	152,595	195,290	152,595		9,226				6.330	N/A.....			06/18/2012.	12/15/2021.
183596	CC	7	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	106,425	76.928	150,234	195,290	150,234		9,084				6.330	N/A.....			06/18/2012.	03/15/2022.
183596	CD	5	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	104,779	75.738	147,910	195,290	147,910		8,943				6.330	N/A.....			06/18/2012.	06/15/2022.
183596	CE	3	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	103,158	74.567	145,622	195,290	145,622		8,805				6.330	N/A.....			06/18/2012.	09/15/2022.
183596	CF	0	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	101,561	73.412	143,368	195,290	143,368		8,669				6.330	N/A.....			06/18/2012.	12/15/2022.
183596	CG	8	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	99,990	72.277	141,151	195,290	141,151		8,534				6.330	N/A.....			06/18/2012.	03/15/2023.
183596	CH	6	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	98,444	71.159	138,967	195,290	138,967		8,402				6.330	N/A.....			06/18/2012.	06/15/2023.
183596	CJ	2	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	96,920	70.058	136,817	195,290	136,817		8,272				6.330	N/A.....			06/18/2012.	09/15/2023.
183596	CK	9	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	95,421	68.974	134,700	195,290	134,700		8,144				6.330	N/A.....			06/18/2012.	12/15/2023.
183596	CL	7	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	93,944	67.907	132,616	195,290	132,616		8,018				6.330	N/A.....			06/18/2012.	03/15/2024.
183596	CM	5	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	92,491	66.856	130,565	195,290	130,565		7,894				6.330	N/A.....			06/18/2012.	06/15/2024.
183596	CN	3	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	91,060	65.822	128,544	195,290	128,544		7,772				6.330	N/A.....			06/18/2012.	09/15/2024.
183596	CP	8	BALTIMORE MD BRD OF SCH COMMIS.....	@.....	..	.....	1FE	89,652	64.804	126,556	195,290	126,556		7,652				6.330	N/A.....			06/18/2012.	12/15/2024.
186398	JN	4	CLEVELAND PWR SYS-REF.....	.....	..	.....	2	1FE	2,906,638	3,024,057	2,885,000	2,901,078		(1,887)			5.500	5.400	MN.....	20,275	158,675	10/27/2014.	11/15/2038.
190760	HT	8	COBB-MARIETTA COLISEU.....	C.....	..	.....	2	1FE	12,000,000	12,827,160	12,000,000	12,000,000					4.500	4.500	JJ.....	270,000	540,000	08/25/2015.	01/01/2047.
19645R	LR	0	COLORADO ST EDUCNTL & CULTURAL.....	.....	..	.....	2	5	484,510	509,795	500,000	490,724		922			5.000	5.210	JD.....	1,111	25,000	07/01/2010.	06/15/2029.
204712	FM	0	COMPTON REDV CAB-C.....	.....	..	.....	1FE	1,349,726	72.047	1,559,818	2,165,000	1,567,164		75,079				4.970	FA.....			12/11/2014.	08/01/2024.
204712	GP	2	COMPTON CA CMNTY REDEV AGY.....	.....	..	.....	1	1	3,705,042	3,657,738	3,650,000	3,685,529		(7,328)			7.290	6.870	FA.....	110,869	266,085	03/27/2014.	08/01/2020.
204712	GQ	0	COMPTON CA CMNTY REDEV AGY.....	.....	..	.....	2	1	2,625,356	2,572,337	2,580,000	2,608,649		(6,124)			7.740	7.260	FA.....	83,205	199,692	03/27/2014.	08/01/2024.
207758	KH	5	CT SPL TAX.....	.....	..	.....	1FE	2,945,650	116.670	2,916,750	2,500,000	2,933,935		(11,715)			5.740	3.900	JD.....	11,958	71,750	07/27/2017.	12/01/2029.
20775B	7Z	3	CT HSG FIN AUTH-A.....	.....	..	.....	2	1FE	1,000,000	1,035,550	1,000,000	1,000,000					3.750	3.750	MN.....	4,792	37,500	02/12/2015.	11/15/2040.
20775B	XW	1	CONNECTICUT ST HSG FIN AUTH HS.....	.....	..	.....	2	1FE	695,000	714,821	695,000	695,000					3.875	3.870	MN.....	3,441	28,797	05/17/2012.	11/15/2038.
20775C	TW	4	CONNECTICUT HSG FI-C1.....	.....	..	.....	2	1FE	1,000,000	1,042,540	1,000,000	1,000,000					3.800	3.800	MN.....	4,856	19,422	04/26/2017.	11/15/2040.
222102	AA	3	COULEE WA MED FNDTN REVENUE.....	.....	..	.....	2	1FE	4,301,000	4,586,070	4,301,000	4,301,000					6.500	6.490	MON.....	8,542	279,565	12/27/2010.	04/20/2036.
230582	EU	8	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	189,218	99.017	237,336	239,692	237,336		11,043				4.820	N/A.....			03/27/2013.	03/15/2018.
230582	EV	6	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	186,974	97.847	234,533	239,692	234,533		10,923				4.820	N/A.....			03/27/2013.	06/15/2018.
230582	EW	4	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	184,757	96.689	231,757	239,692	231,757		10,799				4.820	N/A.....			03/27/2013.	09/15/2018.
230582	EX	2	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	182,566	95.542	229,009	239,692	229,009		10,671				4.820	N/A.....			03/27/2013.	12/15/2018.
230582	EY	0	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	180,402	94.410	226,293	239,692	226,293		10,544				4.820	N/A.....			03/27/2013.	03/15/2019.
230582	EZ	7	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	178,261	93.290	223,610	239,692	223,610		10,419				4.820	N/A.....			03/27/2013.	06/15/2019.
230582	FA	1	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	176,147	92.184	220,958	239,692	220,958		10,296				4.820	N/A.....			03/27/2013.	09/15/2019.
230582	FB	9	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	174,060	91.091	218,338	239,692	218,338		10,173				4.820	N/A.....			03/27/2013.	12/15/2019.
230582	FC	7	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	171,996	90.011	215,749	239,692	215,749		10,053				4.820	N/A.....			03/27/2013.	03/15/2020.
230582	FD	5	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	169,956	88.943	213,191	239,692	213,191		9,934				4.820	N/A.....			03/27/2013.	06/15/2020.
230582	FE	3	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	167,940	87.888	210,663	239,692	210,663		9,816				4.820	N/A.....			03/27/2013.	09/15/2020.
230582	FF	0	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	165,948	86.846	208,164	239,692	208,164		9,700				4.820	N/A.....			03/27/2013.	12/15/2020.
230582	FG	8	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	163,980	85.816	205,696	239,692	205,696		9,584				4.820	N/A.....			03/27/2013.	03/15/2021.
230582	FH	6	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	162,037	84.799	203,257	239,692	203,257		9,471				4.820	N/A.....			03/27/2013.	06/15/2021.
230582	FJ	2	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	160,117	83.794	200,848	239,692	200,848		9,358				4.820	N/A.....			03/27/2013.	09/15/2021.
230582	FK	9	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	158,216	82.799	198,465	239,692	198,465		9,248				4.820	N/A.....			03/27/2013.	12/15/2021.
230582	FL	7	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	156,342	81.818	196,112	239,692	196,112		9,138				4.820	N/A.....			03/27/2013.	03/15/2022.

SCHEDULE D - PART 1

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

E10.11

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
230582	FM	5	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	154,486	80.847	193,786	239,692	193,786		9,029				4.820	N/A.....			03/27/2013.	06/15/2022.
230582	FN	3	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	152,655	79.889	191,489	239,692	191,489		8,922				4.820	N/A.....			03/27/2013.	09/15/2022.
230582	FP	8	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	150,845	78.942	189,218	239,692	189,218		8,817				4.820	N/A.....			03/27/2013.	12/15/2022.
230582	FQ	6	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	149,057	78.006	186,975	239,692	186,975		8,712				4.820	N/A.....			03/27/2013.	03/15/2023.
230582	FR	4	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	147,288	77.080	184,757	239,692	184,757		8,609				4.820	N/A.....			03/27/2013.	06/15/2023.
230582	FS	2	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	145,543	76.167	182,567	239,692	182,567		8,507				4.820	N/A.....			03/27/2013.	09/15/2023.
230582	FT	0	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	143,818	75.264	180,402	239,692	180,402		8,406				4.820	N/A.....			03/27/2013.	12/15/2023.
230582	FU	7	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	142,111	74.371	178,262	239,692	178,262		8,306				4.820	N/A.....			03/27/2013.	03/15/2024.
230582	FV	5	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	140,426	73.489	176,148	239,692	176,148		8,208				4.820	N/A.....			03/27/2013.	06/15/2024.
230582	FW	3	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	138,760	72.617	174,059	239,692	174,059		8,110				4.820	N/A.....			03/27/2013.	09/15/2024.
230582	FX	1	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	137,116	71.757	171,996	239,692	171,996		8,014				4.820	N/A.....			03/27/2013.	12/15/2024.
230582	FY	9	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	135,491	70.906	169,957	239,692	169,957		7,919				4.820	N/A.....			03/27/2013.	03/15/2025.
230582	FZ	6	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	133,882	70.065	167,941	239,692	167,941		7,825				4.820	N/A.....			03/27/2013.	06/15/2025.
230582	GA	0	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	132,296	69.234	165,950	239,692	165,950		7,732				4.820	N/A.....			03/27/2013.	09/15/2025.
230582	GB	8	CUMBERLAND CNTY NC COPS.....	@.....	..	.....	1FE	130,726	68.413	163,981	239,692	163,981		7,641				4.820	N/A.....			03/27/2013.	12/15/2025.
232265	5Q	7	CUYAHOGA CO HOSP.....	.....	..	.....	2FE	11,800,360	109.978	12,097,580	11,000,000	11,763,414		(36,946)			5.000	4.080	FA.....	207,778	122,222	06/14/2017.	02/15/2042.
232265	5T	1	CUYAHOGA CO HOSP.....	.....	..	.....	2FE	10,415,292	108.367	10,674,150	9,850,000	10,414,024		(1,268)			5.000	4.660	FA.....	186,056		10/02/2017.	02/15/2052.
23226R	AB	6	CUYAHOGA CNTY OH HSG MTGE REVE.....	.....	..	.....	1FE	211,300	102.240	204,480	200,000	202,417		(1,551)			5.700	4.680	MS.....	3,198	11,400	06/23/2010.	03/20/2042.
232287	BZ	4	CUYAHOGA CNTY OH SALE.....	.....	..	.....	1FE	1,250,000	101.407	1,267,588	1,250,000	1,250,000					3.526	3.520	JJ.....	9,672		10/05/2017.	01/01/2032.
232287	CA	8	CUYAHOGA CNTY OH SALE.....	.....	..	.....	1FE	4,000,000	101.281	4,051,240	4,000,000	4,000,000					3.667	3.660	JJ.....	32,188		10/05/2017.	01/01/2035.
246395	VJ	3	DELAWARE ST HSG AUTH REVENUE.....	.....	..	.....	1FE	184,030	103.020	185,436	180,000	181,059		(535)			5.250	4.830	JJ.....	4,725	10,135	01/14/2010.	07/01/2035.
24917D	AG	8	DENVER CITY/CO-B-REF.....	.....	..	.....	1FE	2,000,000	105.418	2,108,360	2,000,000	2,000,000					3.818	3.810	FA.....	31,817	76,360	03/24/2016.	08/01/2032.
249182	AP	1	DENVER CITY & CNTY CO ARPT REV.....	.....	..	.....	1FE	493,410	105.998	529,990	500,000	497,061		468			5.000	5.050	MN.....	3,194	25,000	10/21/2009.	11/15/2031.
254010	AE	1	DIGNITY HEALTH.....	.....	..	.....	1FE	6,627,921	106.851	6,806,418	6,370,000	6,627,821		(100)			5.267	5.040	MN.....	55,918	167,754	10/06/2017.	11/01/2064.
25477P	FT	7	DIST OF COLUMBIA HSG FIN AGY M.....	.....	..	.....	1FE	4,564,750	100.965	4,851,368	4,805,000	4,666,627		15,963			4.800	5.220	JD.....	19,220	230,640	01/07/2011.	06/01/2038.
25477P	LG	8	DIST OF COLUMBIA HSG FIN AGY M.....	.....	..	.....	1FE	1,620,000	108.028	1,750,054	1,620,000	1,620,000					5.450	5.450	JJ.....	44,145	88,290	12/10/2010.	07/01/2033.
270602	PN	9	E BATON ROUGE LA MTGE FIN AUTH.....	.....	..	.....	1FE	87,840	101.732	91,559	90,000	88,448		94			5.100	5.230	AO.....	1,148	4,701	12/13/2010.	10/01/2040.
303833	KG	1	FAIRFAX CNTY VA REDEV & HSG AU.....	.....	..	.....	1FE	1,124,125	100.325	1,153,738	1,150,000	1,125,422		333			4.850	4.980	AO.....	13,944	55,775	01/23/2014.	10/01/2048.
307479	CJ	2	FARGO ND HLTH SYS REVENUE.....	.....	..	.....	1FE	247,285	116.128	290,320	250,000	249,121		280			6.000	6.040	MN.....	2,500	15,000	01/21/2011.	11/01/2028.
34074M	BN	0	FLORIDA ST HSG FIN CORP REVENU.....	.....	..	.....	1FE	225,000	103.958	233,906	225,000	225,000					5.000	5.000	JJ.....	5,625	11,250	09/18/2009.	07/01/2039.
34074M	CJ	8	FLORIDA ST HSG FIN CORP REVENU.....	.....	..	.....	1FE	485,000	102.105	495,209	485,000	485,000					4.800	4.800	JJ.....	11,640	23,392	12/10/2009.	01/01/2029.
34074M	HW	4	FLORIDA ST HSG FIN CORP REVENU.....	.....	..	.....	1FE	165,000	105.304	173,752	165,000	165,000					4.450	4.450	JJ.....	3,671	7,580	10/19/2011.	01/01/2030.
342814	DS	6	MID-BAY BRIDGE AUTH-B.....	.....	..	.....	2FE	3,645,000	100.824	3,675,035	3,645,000	3,645,000					3.784	3.780	AO.....	34,482	137,927	05/13/2015.	10/01/2021.
347622	CP	5	FORT LAUDERDALE FL SPL OBLG.....	.....	..	.....	1FE	2,000,000	109.416	2,188,320	2,000,000	2,000,000					5.143	5.140	JJ.....	51,430	102,860	09/20/2012.	01/01/2032.
358266	CF	9	FRESNO CNTY CA PENSN OBLG.....	@.....	..	.....	1FE	1,108,980	63.959	1,918,770	3,000,000	1,544,323		93,585				6.350	N/A.....			09/11/2012.	08/15/2028.
358266	CG	7	FRESNO CNTY CA PENSN OBLG.....	@.....	..	.....	1FE	3,071,230	60.921	5,461,568	8,965,000	4,306,986		263,279				6.400	N/A.....			08/16/2012.	08/15/2029.
358266	CH	5	FRESNO PENSION-CABS-A.....	.....	..	.....	1FE	3,667,984	57.963	4,503,725	7,770,000	4,179,883		200,367				4.970	FA.....			04/29/2015.	08/15/2030.
365418	BF	8	GARDEN ST PRSRV-CAB-B.....	.....	..	.....	1FE	3,362,550	75.574	3,778,700	5,000,000	3,459,903		97,353				3.780	MN.....			03/22/2017.	11/01/2027.
373539	3C	7	GEORGIA HSG & FIN-B-2.....	.....	..	.....	1FE	1,206,975	102.990	1,246,179	1,210,000	1,207,106		128			3.875	3.890	JD.....	3,907	47,013	12/20/2016.	12/01/2034.
373539	6S	9	GA ST HSG/FIN-A-SF.....	.....	..	.....	1FE	250,000	104.711	261,778	250,000	250,000					4.100	4.100	JD.....	854	7,659	02/16/2017.	12/01/2044.
373539	D9	3	GEORGIA ST HSG & FIN AUTH REVE.....	.....	..	.....	1FE	340,000	101.195	344,063	340,000	340,000					4.050	4.050	JD.....	1,148	14,512	05/17/2012.	12/01/2042.
373539	K7	9	GA HSG & FIN AUTH.....	.....	..	.....	1FE	2,015,000	102.339	2,046,780	2,000,000	2,009,659		(1,761)			3.800	3.690	JD.....	6,333	76,000	10/14/2014.	12/01/2037.
373539	SS	5	GA HSG AMT-SFM-SER D2.....	.....	..	.....	1FE	606,750	100.123	600,738	600,000	600,000		(833)			5.150	4.800	JD.....	2,575	31,214	10/01/2013.	12/01/2027.

SCHEDULE D - PART 1

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

E10.12

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
373539	X9	1	GEORGIA ST HSG & FIN.....	..	2	1FE	.....	500,000	102.544	512,720	500,000	500,000	.....	.....	.....	.....	3.800	3.800	JD.....	1,583	19,000	04/09/2015.	12/01/2040.		
37353P	AK	5	GA HSG & FIN-C.....	..	2	1FE	.....	1,000,000	100.677	1,006,770	1,000,000	1,000,000	.....	.....	.....	.....	3.750	3.750	JD.....	313	.....	12/19/2017.	06/01/2048.		
38122N	FZ	0	GOLDEN ST TOBACCO SECURITIZATI.....	..	2,5,7	1FE	.....	188,988	101.206	227,714	225,000	212,327	.....	2,633	.....	.....	4.550	6.020	JD.....	853	10,238	01/07/2010.	06/01/2022.		
381276	AC	8	GOLDEN VLY MN MF HSG REVENUE.....	..	2	1FE	.....	1,868,980	100.086	1,956,681	1,955,000	1,886,023	.....	2,683	.....	.....	4.850	5.100	JD.....	2,897	94,818	11/23/2010.	12/20/2041.		
386166	HC	9	GRAND PRAIRIE REV-TXB.....	..	2	1FE	.....	6,500,000	107.474	6,985,810	6,500,000	6,500,000	.....	.....	.....	.....	4.782	4.780	JJ.....	155,415	310,830	11/04/2015.	01/01/2035.		
388780	CR	7	GRASS VLY CA REDEV AGY TAX ALL.....	..	2	1FE	.....	246,588	107.342	268,355	250,000	248,260	.....	233	.....	.....	5.250	5.310	JD.....	1,094	13,125	04/15/2010.	12/01/2034.		
39081J	AA	6	GREAT LAKES MI WTR AU.....	..	2	1FE	.....	8,995,909	115.548	9,671,368	8,370,000	8,936,600	.....	(54,836)	.....	.....	5.000	4.050	JJ.....	209,250	283,650	11/29/2016.	07/01/2046.		
39264M	CM	0	GREEN BAY WI HSG AUTH.....	..	2	1FE	.....	651,658	105.062	693,409	660,000	656,426	.....	620	.....	.....	5.000	5.050	AO.....	8,250	33,000	11/20/2009.	04/01/2030.		
40170K	AB	1	SOLOMON R GUGGENHEIM.....	..	2	1FE	.....	2,000,000	96.750	1,935,000	2,000,000	2,000,000	.....	.....	.....	.....	3.970	3.970	JJ.....	39,700	60,212	09/20/2016.	01/01/2031.		
40175R	AA	3	GUILDERLAND IDA -A.....	..	2	3Z	.....	10,350,000	100.276	10,378,566	10,350,000	10,350,000	.....	.....	.....	.....	5.875	5.870	JJ.....	67,563	.....	11/09/2017.	01/01/2052.		
404530	AA	5	HACKENSACK MERIDIAN HLTH.....	..	2	1FE	.....	5,946,240	111.635	6,698,158	6,000,000	5,947,385	.....	1,145	.....	.....	4.500	4.540	JJ.....	188,250	.....	04/06/2017.	07/01/2057.		
41981T	FP	3	HAWAII ST HARBOR SYS REVENUE.....	..	2	1FE	.....	241,175	108.475	271,188	250,000	243,699	.....	400	.....	.....	5.500	5.730	JJ.....	6,875	13,750	11/19/2010.	07/01/2035.		
424685	AH	8	HEMPSTEAD LOCAL DEV.....	..	2	4Z	.....	2,685,000	99.270	2,665,400	2,685,000	2,685,000	.....	.....	.....	.....	6.590	6.590	FA.....	69,302	.....	08/02/2017.	02/01/2024.		
430034	BD	9	HIGHLAND REDEV -SUB.....	..	2	1FE	.....	5,713,510	99.058	5,770,129	5,825,000	5,714,552	.....	1,043	.....	.....	3.625	3.760	FA.....	66,866	.....	08/18/2017.	02/01/2038.		
432275	AL	9	HILLSBOROUGH AVIATION.....	..	2	1FE	.....	11,250,000	105.726	11,894,175	11,250,000	11,250,000	.....	.....	.....	.....	4.451	4.450	AO.....	125,184	500,738	08/19/2015.	10/01/2028.		
438701	XV	1	HONOLULU CITY & CNTY.....	..	2	1FE	.....	1,750,000	105.087	1,839,023	1,750,000	1,750,000	.....	.....	.....	.....	4.468	4.460	JJ.....	39,095	78,190	07/23/2015.	07/01/2031.		
438701	XW	9	HONOLULU CITY & CNTY.....	..	2	1FE	.....	1,825,000	105.353	1,922,692	1,825,000	1,825,000	.....	.....	.....	.....	4.568	4.560	JJ.....	41,683	83,366	07/23/2015.	07/01/2032.		
45130C	AA	9	IDAHO ST HSG & FIN ASSN ECON D.....	..	2	1FE	.....	307,500	113.205	339,615	300,000	303,826	.....	(795)	.....	.....	6.500	6.040	FA.....	8,125	19,500	05/25/2011.	02/01/2026.		
45200F	7G	8	ILLINOIS ST FIN AUTH REVENUE.....	..	2	1FE	.....	244,058	113.447	283,618	250,000	246,402	.....	373	.....	.....	6.000	6.140	AO.....	3,750	15,000	01/13/2011.	10/01/2032.		
45200F	S3	4	ILLINOIS ST FIN AUTH REVENUE.....	..	2	1FE	.....	493,885	107.565	537,825	500,000	497,555	.....	485	.....	.....	5.250	5.300	MS.....	8,750	26,250	01/29/2010.	03/01/2030.		
45201Y	R2	5	ILLINOIS ST HSG DEV A.....	..	2	1FE	.....	1,000,000	100.452	1,004,520	1,000,000	1,000,000	.....	.....	.....	.....	3.875	3.870	AO.....	1,292	.....	12/01/2017.	04/01/2041.		
45202B	BN	5	ILLINOIS ST HSG DEV AUTH MF RE.....	..	2	1FE	.....	4,806,250	100.093	5,004,650	5,000,000	4,853,786	.....	6,367	.....	.....	4.850	5.060	AO.....	47,826	242,500	09/28/2009.	04/20/2041.		
45203L	BD	4	ILLINOIS ST HSG DEV AUTH MF HS.....	..	2	1FE	.....	3,000,000	108.251	3,247,530	3,000,000	3,000,000	.....	.....	.....	.....	5.375	5.370	JD.....	13,438	161,250	12/15/2010.	12/01/2028.		
45204E	VM	7	ILLINOIS ST FIN AUTH.....	..	2	2FE	.....	250,000	101.018	252,545	250,000	250,000	.....	.....	.....	.....	4.050	4.050	FA.....	3,600	.....	08/04/2017.	08/01/2023.		
45204E	VZ	8	ILLINOIS ST FIN AUTH.....	..	2	2FE	.....	300,000	102.457	307,371	300,000	300,000	.....	.....	.....	.....	4.800	4.800	FA.....	5,120	.....	08/04/2017.	08/01/2028.		
45204E	WA	2	ILLINOIS ST FIN AUTH.....	..	2	2FE	.....	225,000	102.983	231,712	225,000	225,000	.....	.....	.....	.....	4.900	4.900	FA.....	3,920	.....	08/04/2017.	08/01/2029.		
45204E	WF	1	ILLINOIS ST FIN AUTH.....	..	2	2FE	.....	380,000	101.460	385,548	380,000	380,000	.....	.....	.....	.....	4.250	4.250	FA.....	5,742	.....	08/04/2017.	08/01/2024.		
45213C	AC	5	IL RECEIVABLE TRUST-T.....	..	2	2FE	.....	4,163,017	99.130	4,126,799	4,163,017	4,163,017	.....	.....	.....	.....	8.000	8.000	MON.....	55,507	630,928	03/17/2016.	04/01/2018.		
45213T	AH	7	ILLINOIS REC TRUST II.....	..	2	2FE	.....	1,316,627	100.000	1,316,627	1,316,627	1,316,627	.....	.....	.....	.....	8.000	8.000	MON.....	8,761	153,899	03/31/2017.	07/01/2018.		
452252	JF	7	IL TOLL HWY-B-SR.....	..	2	1FE	.....	2,187,700	114.797	2,295,940	2,000,000	2,125,486	.....	(18,282)	.....	.....	5.000	3.820	JJ.....	50,000	100,000	05/08/2014.	01/01/2036.		
452728	CW	6	IMPERIAL CNTY CA COPS.....	..	2	1FE	.....	297,450	100.245	300,735	300,000	299,207	.....	239	.....	.....	5.000	5.020	FA.....	5,667	15,000	06/23/2010.	08/15/2030.		
454624	B9	7	INDIANA ST BOND BANK REVENUE.....	..	2	1FE	.....	507,155	104.270	521,350	500,000	501,808	.....	(1,147)	.....	.....	5.500	5.150	FA.....	11,458	27,500	11/13/2009.	08/01/2029.		
455057	K9	9	INDIANA ST FIN AUTH REVENUE.....	..	2	2FE	.....	307,548	108.907	326,721	300,000	304,115	.....	(722)	.....	.....	5.500	5.100	MN.....	2,108	16,500	01/03/2012.	11/15/2031.		
45656R	CV	2	INDUSTRY-A-REF-TXBL.....	..	2	1FE	.....	3,002,340	104.207	3,126,210	3,000,000	3,002,056	.....	(212)	.....	.....	4.250	4.230	JJ.....	63,750	127,500	12/07/2015.	01/01/2030.		
45656R	CX	8	INDUSTRY-A-REF-TXBL.....	..	2	1FE	.....	978,440	107.818	1,078,180	1,000,000	979,188	.....	341	.....	.....	5.125	5.270	JJ.....	25,625	51,250	11/20/2015.	01/01/2051.		
457074	AZ	5	CITY OF INGLEWOOD CA.....	..	2	1FE	.....	2,449,632	102.826	2,467,824	2,400,000	2,449,465	.....	(167)	.....	.....	4.350	4.220	MS.....	13,630	.....	11/10/2017.	09/01/2047.		
462590	HH	6	IOWA ST STUDENT LOAN LIQUIDITY.....	..	2	1FE	.....	302,858	104.431	323,736	310,000	307,718	.....	627	.....	.....	5.250	5.420	JD.....	1,356	16,275	11/19/2009.	12/01/2022.		
47325R	AU	3	JEFFERSON CO CIVIC.....	..	2	2FE	.....	6,000,000	99.571	5,974,260	6,000,000	6,000,000	.....	.....	.....	.....	4.250	4.250	MN.....	38,250	.....	11/21/2017.	11/01/2028.		
485029	MB	5	KANSAS CITY MO INDL DEV AUTH.....	..	2	1FE	.....	1,000,000	105.858	1,058,580	1,000,000	1,000,000	.....	.....	.....	.....	5.000	5.000	MN.....	5,694	50,000	12/04/2009.	11/20/2029.		
485106	DR	6	KANSAS CITY MO SPL OBLG.....	@.....	2	1FE		449,260	84.755	847,550	1,000,000	711,680		38,699				5.670	N/A.....				10/06/2009.	02/01/2024.	
48542A	BV	2	KANSAS ST DEV FIN AUTH HOSP RE.....	..	2	1FE	.....	517,565	107.238	536,190	500,000	504,941	.....	(2,097)	.....	.....	5.500	4.940	MN.....	3,514	27,500	10/15/2009.	11/15/2029.		
49																									

SCHEDULE D - PART 1

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

E10.13

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494762	KR	7	KING CNTY WA HSG AUTH.....	.....	..	.....	2	1FE	.....	252,500	...103.889	259,723	250,000	250,660	.....	.....(471)	.....	.....	5.500	5.200	JD.....	1,146	13,750	02/10/2011.	12/01/2027.
507476	AW	9	LAKE ARROWHEAD CA CMNTY SVCS D.....	.....	..	.....	2	1FE	.....	492,460	...106.377	531,885	500,000	496,078	.....	.....485	.....	.....	5.250	5.320	AO.....	6,563	26,250	11/25/2009.	10/01/2034.
513887	AL	3	LANCASTER CNTY NE HOSP AUTH #1.....	.....	..	.....	2	1FE	.....	148,742	...107.302	160,953	150,000	149,708	.....	.....129	.....	.....	5.500	5.520	JJ.....	4,125	8,250	04/23/2010.	01/01/2030.
52909M	CH	5	LEXINGTON-FAYETTE URB.....	.....	..	.....	2	1FE	.....	3,440,000	...100.779	3,466,798	3,440,000	3,440,000	.....	.....	.....	.....	3.850	3.850	JJ.....	66,220	92,340	10/07/2016.	07/01/2036.
532679	AN	7	LIMESTONE CNTY TX PUBLIC FAC C.....	.....	..	.....	2	1FE	.....	500,000	...100.298	501,490	500,000	500,000	.....	.....	.....	.....	5.500	5.500	MN.....	4,583	27,500	11/09/2009.	11/01/2024.
546395	H6	4	LOUISIANA ST PUBLIC FACS AUTH.....	.....	..	.....	2	1FE	.....	451,530	...107.345	434,747	405,000	414,462	.....	.....(5,613)	.....	.....	6.625	4.980	JJ.....	13,416	26,831	10/06/2009.	07/01/2033.
546398	8A	9	LA PUB FACS-CONV CAB.....	.....	..	.....	2,5	2FE	.....	2,705,451	...84.769	3,111,022	3,670,000	2,831,867	.....	.....126,417	.....	.....	.....	4.960	AO.....	.....	.....	01/13/2017.	10/01/2041.
546398	8B	7	LA PUB FACS-CONV CAB.....	.....	..	.....	2,5	2FE	.....	3,664,950	...84.200	4,210,000	5,000,000	3,837,598	.....	.....172,648	.....	.....	.....	5.000	AO.....	.....	.....	01/13/2017.	10/01/2046.
54639T	BU	5	LA PUB FACS AUTH-A.....	.....	..	.....	2	1FE	.....	7,831,808	...111.797	8,245,029	7,375,000	7,793,072	.....	.....(38,735)	.....	.....	5.000	4.200	JJ.....	184,375	184,375	01/10/2017.	07/01/2056.
549308	CA	0	LUCAS CNTY OH HLTH CARE FACS R.....	.....	..	.....	2	1FE	.....	259,393	...110.127	275,318	250,000	254,618	.....	.....(964)	.....	.....	5.500	4.930	FA.....	5,194	13,750	01/23/2012.	08/15/2030.
56052F	CD	5	ME HSG AUTH-E-1-REF.....	.....	..	.....	2	1FE	.....	790,000	...103.812	820,115	790,000	790,000	.....	.....	.....	.....	4.000	4.000	MN.....	4,038	31,600	08/07/2015.	11/15/2030.
563039	AL	0	MANHATTAN KS SALES TAX SPL OBL.....	.....	..	.....	2	1FE	.....	19,875	...102.798	20,560	20,000	19,995	.....	.....14	.....	.....	5.250	5.250	JD.....	88	1,050	12/10/2009.	12/01/2026.
57419P	3E	7	MARYLAND ST CMNTY DEV ADMIN DE.....	.....	..	.....	2	1FE	.....	350,000	...107.138	374,983	350,000	350,000	.....	.....	.....	.....	4.500	4.500	JJ.....	7,875	15,750	11/18/2011.	07/01/2031.
57419P	J9	1	MARYLAND ST CMNTY DEV ADMIN DE.....	.....	..	.....	2	1FE	.....	225,000	...106.357	239,303	225,000	225,000	.....	.....	.....	.....	5.125	5.120	MS.....	3,844	11,531	04/26/2011.	09/01/2030.
57420N	CS	8	MARYLAND ECONOMIC DEVELOPMENT CORP.....	.....	..	.....	.....	2Z	.....	1,795,000	...100.317	1,800,690	1,795,000	1,795,000	.....	.....	.....	.....	4.450	4.450	JD.....	888	.....	12/21/2017.	06/01/2032.
57420N	CT	6	MARYLAND ECONOMIC DEVELOPMENT CORP.....	.....	..	.....	.....	2Z	.....	8,500,000	...100.345	8,529,325	8,500,000	8,500,000	.....	.....	.....	.....	4.550	4.550	JD.....	4,297	.....	12/21/2017.	06/01/2035.
57563R	GR	4	MASSACHUSETTS ST EDUCTNL FING.....	.....	..	.....	2	1FE	.....	66,755	...105.799	68,769	65,000	65,620	.....	.....(228)	.....	.....	6.000	5.480	JJ.....	1,950	3,900	04/06/2011.	01/01/2028.
57563R	HM	4	MASSACHUSETTS ST EDUCTNL FING.....	.....	..	.....	2	1FE	.....	85,841	...104.056	88,448	85,000	85,365	.....	.....(108)	.....	.....	5.200	4.970	JJ.....	2,210	4,420	02/23/2010.	01/01/2027.
57563R	HN	2	MASSACHUSETTS ST EDUCTNL FING.....	.....	..	.....	2	1FE	.....	150,000	...104.740	157,110	150,000	150,000	.....	.....	.....	.....	5.250	5.250	JJ.....	3,938	7,875	02/04/2010.	01/01/2028.
575718	AF	8	MASS INSTITUTE OF TECH.....	.....	..	.....	.....	1FE	.....	1,011,740	...98.167	981,679	1,000,000	1,011,699	.....	.....(11)	.....	.....	3.885	3.830	JJ.....	19,425	35,505	07/26/2016.	07/01/2116.
57584X	AT	8	MA DEV FIN-K2-TXBL.....	.....	..	.....	.....	2FE	.....	1,270,000	...100.098	1,271,245	1,270,000	1,270,000	.....	.....	.....	.....	4.100	4.100	AO.....	13,018	52,070	05/07/2015.	10/01/2022.
57584X	PQ	8	MA DEV FIN AGY-B-TXBL.....	.....	..	.....	.....	2FE	.....	7,785,680	...96.786	7,742,880	8,000,000	7,800,246	.....	.....14,566	.....	.....	3.976	4.320	AO.....	79,520	318,080	03/24/2017.	10/01/2030.
57586N	S3	6	MA ST HSG FIN-A-REF.....	.....	..	.....	2	1FE	.....	750,000	...105.584	791,880	750,000	750,000	.....	.....	.....	.....	4.350	4.350	JD.....	2,719	22,656	03/07/2017.	12/01/2037.
57586P	V3	7	MASSACHUSETTS ST HSG FIN AGY.....	.....	..	.....	2	1FE	.....	105,000	...102.705	107,840	105,000	105,000	.....	.....	.....	.....	4.050	4.050	JD.....	354	4,563	03/08/2012.	12/01/2032.
57586P	WJ	1	MASSACHUSETTS ST HSG FIN AGY.....	.....	..	.....	2	1FE	.....	540,000	...102.520	553,608	540,000	540,000	.....	.....	.....	.....	5.050	5.050	JD.....	2,273	27,371	10/28/2009.	06/01/2040.
57586Y	BB	2	MASSACHUSETTS ST HSG FIN AGY M.....	.....	..	.....	2	1FE	.....	510,650	...106.435	532,175	500,000	504,247	.....	.....(1,281)	.....	.....	5.300	4.920	JD.....	2,208	26,500	06/27/2011.	12/01/2038.
57587A	DP	0	MA HSG FIN-B-AMT.....	.....	..	.....	2	1FE	.....	760,000	...105.631	802,796	760,000	760,000	.....	.....	.....	.....	4.500	4.500	JD.....	2,850	34,200	06/12/2014.	12/01/2039.
57587A	GY	8	MA HSG FIN AGY -REF.....	.....	..	.....	2	1FE	.....	465,000	...104.407	485,493	465,000	465,000	.....	.....	.....	.....	4.100	4.100	JD.....	1,589	19,261	03/12/2015.	12/01/2045.
57587A	QD	3	MASSACHUSETTS ST HSG.....	.....	..	.....	2	1FE	.....	1,000,000	...103.286	1,032,860	1,000,000	1,000,000	.....	.....	.....	.....	4.150	4.150	JD.....	3,458	41,500	03/16/2016.	12/01/2040.
57587A	RJ	9	MASSACHUSETTS ST HSG.....	.....	..	.....	2	1FE	.....	1,675,000	...100.357	1,680,980	1,675,000	1,675,000	.....	.....	.....	.....	3.350	3.350	JD.....	4,676	56,113	07/22/2016.	12/01/2041.
58611Y	AA	2	MEMPHIS-SHELBY CNTY-A.....	.....	..	.....	.....	3Z	.....	123,566	...104.909	131,136	125,000	123,575	.....	......9	.....	.....	4.750	4.900	JJ.....	775	.....	11/02/2017.	07/01/2027.
58611Y	AB	0	MEMPHIS-SHELBY CNTY-A.....	.....	..	.....	.....	3Z	.....	688,964	...105.678	713,327	675,000	688,873	.....	.....(91)	.....	.....	5.500	5.320	JJ.....	4,847	.....	11/03/2017.	07/01/2037.
58611Y	AC	8	MEMPHIS-SHELBY CNTY-A.....	.....	..	.....	.....	3Z	.....	502,645	...105.064	525,320	500,000	502,613	.....	.....(32)	.....	.....	5.625	5.580	JJ.....	3,672	.....	11/02/2017.	01/01/2046.
58611Y	AF	1	MEMPHIS-SHELBY CNTY-B.....	.....	..	.....	2	2FE	.....	375,000	...105.382	395,183	375,000	375,000	.....	.....	.....	.....	5.200	5.200	JJ.....	2,546	.....	11/02/2017.	07/01/2037.
58611Y	AG	9	MEMPHIS-SHELBY CNTY-B.....	.....	..	.....	2	2FE	.....	500,000	...106.723	533,615	500,000	500,000	.....	.....	.....	.....	5.450	5.450	JJ.....	3,558	.....	11/02/2017.	07/01/2045.
59259Y	M6	3	MET TRANSPRTN-E.....	.....	..	.....	2	1FE	.....	5,098,550	...114.088	5,704,400	5,000,000	5,063,367	.....	.....(9,157)	.....	.....	5.000	4.750	MN.....	31,944	250,000	10/31/2013.	11/15/2038.
59259Y	ZU	6	MET TRANSPRTN-B.....	.....	..	.....	2	1FE	.....	5,053,100	...116.020	5,801,000	5,000,000	5,032,723	.....	.....(5,214)	.....	.....	5.000	4.860	MN.....	31,944	250,000	09/12/2013.	11/15/2031.
592643	BS	8	MET DC ARPTS-BABS-AGM.....	.....	..	.....	.....	1FE	.....	13,817,300	...152.103	15,210,300	10,000,000	13,764,806	.....	.....(52,494)	.....	.....	8.000	5.350	AO.....	200,000	800,000	02/14/2017.	10/01/2047.
59333M	S7	1	MIAMI-DADE SCH BRD.....	.....	..	.....	.....	1FE	.....	11,880,000	...100.893	11,986,088	11,880,000	11,880,000	.....	.....	.....	.....	1.370	1.370	MS.....	47,923	742,500	09/17/2015.	09/15/2034.
59333P	X7	8	MIAMIDADE AVN-A-PRERF.....	.....	..	.....	2	1FE	.....	121,652	...110.173	132,208	120,000	121,154	.....	.....(382)	.....	.....	5.500	5.120	AO.....	1,650	6,600	09/02/2016.	10/01/2029.
59333P	Y5	1	MIAMIDADE AVN-A-UNREF.....	.....	..	.....	2	1FE	.....	385,230	...109.664	416,723	380,000	383,654	.....	.....(1,209)	.....	.....	5.500	5.120	AO.....	5,225	20,900	09/02/2016.	10/01/2029.
59335K	AM	9	MIAMI-DADE.....	.....	..	.....	2	2FE	.....	1,595,160	...116.413	1,746,195	1,500,000	1,560,160	.....	.....(8,848)	.....	.....	5.750	4.940	AO.....	21,563	86,250	09/11/2013.	10/01/2028.
59335K	AP	2	MIAMI-DADE.....	.....	..	.....	.....	2FE	.....	4,832,801	...116.298	5,378,783	4,625,000	4,756,942	.....	.....(19,254)	.....	.....	5.750	5.170	AO.....	66,484	265,938	09/11/2013.	10/01/2030.

SCHEDULE D - PART 1

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

E10.14

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59447P	DA 6	MI FIN.....	.....	.....	.....	..	.....	1FE	23,723,521	131.323	23,421,457	17,835,000	22,938,354	.....	(278,942)	.....	.....	8.369	5.240	MN.....	248,769	1,492,611	01/12/2015.	11/01/2035.
59447T	EA 7	MICHIGAN ST FIN AUTH.....	.....	.....	.....	..	.....	1FE	4,556,970	103.745	4,668,525	4,500,000	4,534,514	.....	(10,781)	.....	.....	4.600	4.310	AO.....	51,750	207,000	12/17/2015.	10/01/2022.
594614	6Y 0	MICHIGAN ST BLDG AUTH.....	.....	.....	.....	..	.....	2	277,113	112.197	314,152	280,000	278,573	.....	250	.....	.....	5.375	5.410	AO.....	3,177	15,050	07/12/2011.	10/15/2036.
594650	SH 7	MICHIGAN ST HSG DEV AUTH MF RE.....	.....	.....	.....	..	.....	2	4,937,500	100.092	5,004,600	5,000,000	4,970,890	.....	4,200	.....	.....	5.000	5.050	AO.....	49,306	250,000	09/28/2009.	10/20/2035.
594653	7J 0	MI HSG DEV AUTH-A.....	.....	.....	.....	..	.....	2	1,500,000	103.032	1,545,480	1,500,000	1,500,000	.....	.....	.....	.....	3.800	3.800	JD.....	4,750	57,000	03/11/2016.	12/01/2038.
594653	8A 8	MI HSG DEV AUTH-B.....	.....	.....	.....	..	.....	2	500,000	101.226	506,130	500,000	500,000	.....	.....	.....	.....	3.700	3.700	JD.....	1,542	20,350	09/26/2016.	12/01/2045.
59465H	LD 6	MICHIGAN ST HOSP FIN AUTH.....	.....	.....	.....	..	.....	2	524,390	106.258	531,290	500,000	505,710	.....	(3,370)	.....	.....	6.125	5.270	JD.....	2,552	30,625	11/16/2010.	06/01/2034.
59465M	3K 9	MICHIGAN ST HSG DEV A.....	.....	.....	.....	..	.....	2	1,500,000	101.601	1,524,015	1,500,000	1,500,000	.....	.....	.....	.....	3.850	3.850	AO.....	14,438	12,673	06/23/2017.	10/01/2047.
59465M	B3 8	MICHIGAN ST HSG DEV AUTH.....	.....	.....	.....	..	.....	2	250,000	104.528	261,320	250,000	250,000	.....	.....	.....	.....	4.625	4.620	AO.....	2,891	11,563	02/08/2012.	10/01/2041.
59465M	M3 6	MI HSG DEV-A.....	.....	.....	.....	..	.....	2	1,000,000	105.500	1,055,000	1,000,000	1,000,000	.....	.....	.....	.....	4.625	4.620	AO.....	11,563	46,250	04/10/2014.	10/01/2039.
59465M	WF 8	MICHIGAN ST HSG DEV AUTH.....	.....	.....	.....	..	.....	2	500,000	106.204	531,020	500,000	500,000	.....	.....	.....	.....	5.000	5.000	AO.....	6,250	25,000	08/12/2010.	10/01/2035.
602248	FS 0	MILWAUKEE CNTY WI ARPT REVENUE.....	.....	.....	.....	..	.....	2	993,730	105.422	1,054,220	1,000,000	999,067	.....	673	.....	.....	5.000	5.010	JD.....	4,167	50,000	12/11/2009.	12/01/2029.
603798	AE 9	MINNEAPOLIS ST/SAINT PAUL HSG.....	.....	.....	.....	..	.....	2	162,900	100.133	169,914	169,688	163,911	.....	149	.....	.....	5.000	5.260	MON.....	707	8,484	11/06/2009.	11/01/2038.
60415N	4Z 2	MINNESOTA ST HSG FIN AGY.....	.....	.....	.....	..	.....	2	500,000	102.458	512,290	500,000	500,000	.....	.....	.....	.....	5.050	5.050	JJ.....	12,625	25,965	11/06/2009.	07/01/2034.
60415N	5G 3	MINNESOTA ST HSG FIN AGY.....	.....	.....	.....	..	.....	2	210,000	102.309	214,849	210,000	210,000	.....	.....	.....	.....	5.100	5.100	JJ.....	5,355	11,110	11/06/2009.	01/01/2040.
605279	KJ 6	MISSISSIPPI ST BUSINESS FIN CO.....	.....	.....	.....	..	.....	2	500,000	104.695	523,475	500,000	500,000	.....	.....	.....	.....	5.000	5.000	JD.....	2,083	25,000	09/30/2009.	06/01/2039.
605360	SE 7	MISSISSIPPI ST HOSP E.....	.....	.....	.....	..	.....	2FE	3,019,630	98.126	2,943,780	3,000,000	3,017,481	.....	(1,709)	.....	.....	3.720	3.640	MS.....	37,200	102,920	09/23/2016.	09/01/2026.
60636Y	CY 5	MISSOURI ST HSG DEV COMMISSION.....	.....	.....	.....	..	.....	2	494,730	103.475	517,375	500,000	497,742	.....	402	.....	.....	5.125	5.160	JJ.....	12,813	25,625	12/18/2009.	07/01/2035.
606901	5E 2	MISSOURI ST HLTH & EDUCTNL FAC.....	.....	.....	.....	..	.....	2	2,171,380	100.778	2,015,560	2,000,000	2,005,703	.....	(24,924)	.....	.....	5.375	3.960	MS.....	31,653	107,500	12/02/2009.	03/15/2039.
611581	AU 3	CITY OF MONROVIA CA.....	.....	.....	.....	..	.....	1FE	2,500,000	99.309	2,482,725	2,500,000	2,500,000	.....	.....	.....	.....	3.890	3.890	MN.....	4,863	.....	12/01/2017.	05/01/2033.
611581	AV 1	CITY OF MONROVIA CA.....	.....	.....	.....	..	.....	1FE	2,500,000	101.231	2,530,775	2,500,000	2,500,000	.....	.....	.....	.....	3.990	3.990	MN.....	4,988	.....	12/01/2017.	05/01/2038.
611581	AW 9	CITY OF MONROVIA CA.....	.....	.....	.....	..	.....	1FE	2,550,000	100.711	2,568,131	2,550,000	2,550,000	.....	.....	.....	.....	4.090	4.090	MN.....	5,215	.....	12/01/2017.	05/01/2042.
61212R	Q5 8	MONTANA ST BRD OF HSG.....	.....	.....	.....	..	.....	2	95,000	104.826	99,585	95,000	95,000	.....	.....	.....	.....	4.700	4.700	JD.....	372	4,465	04/28/2011.	12/01/2026.
61212W	AL 9	MT BRD OF HSG-B1.....	.....	.....	.....	..	.....	2	858,360	104.702	895,202	855,000	857,733	.....	(312)	.....	.....	4.000	3.940	JD.....	2,850	34,200	09/11/2015.	12/01/2038.
626207	MW 1	MUN ELEC TXB-ONE-A.....	.....	.....	.....	..	.....	1FE	2,805,800	110.853	2,771,325	2,500,000	2,798,338	.....	(7,462)	.....	.....	5.430	4.150	JJ.....	67,875	.....	08/03/2017.	01/01/2030.
626207	YM 0	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA.....	.....	.....	.....	..	.....	1FE	9,457,410	125.960	9,447,000	7,500,000	9,455,713	.....	(1,697)	.....	.....	6.655	5.100	AO.....	124,781	.....	12/01/2017.	04/01/2057.
641279	GB 4	NEVADA ST HSG DIV SF MTGE REVE.....	.....	.....	.....	..	.....	2	35,000	101.757	35,615	35,000	35,000	.....	.....	.....	.....	5.000	5.000	AO.....	438	1,750	11/05/2009.	10/01/2034.
641279	GD 0	NEVADA ST HSG DIV SF MTGE REVE.....	.....	.....	.....	..	.....	2	60,000	101.591	60,955	60,000	60,000	.....	.....	.....	.....	5.100	5.100	AO.....	765	3,060	11/05/2009.	10/01/2040.
641279	LQ 5	NEVADA ST HSG DIV SF.....	.....	.....	.....	..	.....	2	430,000	102.953	442,698	430,000	430,000	.....	.....	.....	.....	3.950	3.950	AO.....	4,246	16,985	10/24/2014.	10/01/2044.
641496	GD 0	NEVADA ST SYS OF HGR EDU UNIVR.....	.....	.....	.....	..	.....	2	500,000	103.579	517,895	500,000	500,000	.....	.....	.....	.....	4.000	4.000	JJ.....	10,000	20,000	03/14/2012.	07/01/2032.
644614	M2 2	NEW HAMPSHIRE ST HLTH & EDU FA.....	.....	.....	.....	..	.....	2	242,143	112.471	281,178	250,000	244,640	.....	421	.....	.....	6.000	6.210	JJ.....	7,500	15,000	03/31/2011.	01/01/2034.
64542P	BW 4	NEW HOPE CULT EDU-B.....	.....	.....	.....	..	.....	2	1,040,170	108.491	1,084,910	1,000,000	1,035,009	.....	(3,314)	.....	.....	5.000	4.490	JJ.....	25,000	54,861	05/05/2016.	07/01/2046.
64542P	EL 5	NEW HOPE CULT EDU-B.....	.....	.....	.....	..	.....	2	1,005,000	103.049	1,030,490	1,000,000	1,004,874	.....	(126)	.....	.....	5.000	4.930	JJ.....	33,889	.....	04/07/2017.	07/01/2052.
64577B	HX 5	NJ ECON DEV AUTH-B.....	.....	.....	.....	..	.....	2FE	2,677,995	100.086	2,697,318	2,695,000	2,687,153	.....	3,597	.....	.....	4.000	4.140	JJ.....	53,900	107,800	04/23/2015.	01/01/2021.
64577B	TG 9	NJ ECON DEV AUTH-AAA.....	.....	.....	.....	..	.....	2	5,207,050	116.590	5,829,500	5,000,000	5,189,631	.....	(16,392)	.....	.....	5.500	4.970	JD.....	12,222	280,347	12/01/2016.	06/15/2033.
64579R	BR 7	NJ INST OF TECH-TXBL.....	.....	.....	.....	..	.....	2	2,500,000	102.521	2,563,025	2,500,000	2,500,000	.....	.....	.....	.....	4.177	4.170	JJ.....	62,655	.....	05/18/2017.	07/01/2037.
64579R	BS 5	NJ INST OF TECH-TXBL.....	.....	.....	.....	..	.....	2	3,585,000	101.674	3,645,013	3,585,000	3,585,000	.....	.....	.....	.....	4.357	4.350	JJ.....	93,719	.....	05/18/2017.	07/01/2047.
645913	AA 2	NJ ECON-SER A.....	.....	.....	.....	..	.....	1FE	7,047,883	125.066	7,128,762	5,700,000	6,927,352	.....	(103,092)	.....	.....	7.425	4.560	FA.....	159,885	423,225	11/08/2016.	02/15/2029.
645913	BC 7	NJ ECON-SER B.....	.....	.....	.....	..	.....	1FE	6,280,839	78.431	7,035,261	8,970,000	6,816,667	.....	298,860	.....	.....	.....	4.530	FA.....	.....	.....	03/31/2016.	02/15/2024.
645913	BD 5	NJ ECON-SER B.....	@.....	.....	.....	..	.....	1FE	3,296,421	75.012	3,979,387	5,305,000	3,682,947	.....	183,958	.....	.....	5.190	N/A.....	.....	.....	.....	10/28/2015.	02/15/2025.
646066	ZC 7	NJ EDUCTNL FACS-G-REF.....	.....	.....	.....	..	.....	1FE	2,780,130	99.508	2,985,240	3,000,000	2,790,681	.....	10,551	.....	.....	3.419	4.090	J				

SCHEDULE D - PART 1

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

E10.15

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
646108	FC	9	NEW JERSEY ST HSG & MTGE FIN A.....	.....	..	.....	..	2	1FE	259,688	...101.193	252,983	250,000	250,648	.....	.....(1,585)	.....	.....	.....6.000	5.200	MN.....	2,500	15,000	10/08/2009.	05/01/2050.
646129	3K	0	NEW JERSEY ST HSG & MTGE FIN A.....	.....	..	.....	..	2	1FE	185,000	...103.135	190,800	185,000	185,000	.....	.....	.....	.....	.....5.000	5.000	AO.....	2,313	9,250	10/22/2009.	10/01/2034.
646129	4T	0	NEW JERSEY ST HSG & MTGE FIN A.....	.....	..	.....	..	2	1FE	70,000	...101.584	71,109	70,000	70,000	.....	.....	.....	.....	.....5.050	5.050	AO.....	884	3,353	10/23/2009.	10/01/2039.
646129	5R	3	NEW JERSEY ST HSG & MTGE FIN A.....	.....	..	.....	..	2	1FE	365,000	...102.218	373,096	365,000	365,000	.....	.....	.....	.....	.....5.000	5.000	AO.....	4,563	18,250	10/29/2009.	10/01/2035.
646129	7A	8	NEW JERSEY ST HSG & MTGE FIN A.....	.....	..	.....	..	2	1FE	425,000	...105.918	450,152	425,000	425,000	.....	.....	.....	.....	.....4.500	4.500	AO.....	4,781	19,125	12/09/2011.	10/01/2030.
646136	WV	9	NJ TRN-TXB-B.....	.....	..	.....	..	2	2FE	9,119,858	...103.882	8,518,324	8,200,000	8,521,336	.....	.....(210,145)	.....	.....	.....6.875	4.070	JD.....	25,056	563,750	01/16/2015.	12/15/2039.
646136	XC	0	NEW JERSEY ST TRANSPRTN TRUST.....	@.....	..	.....	..	2	2FE	399,340	...74.542	745,420	1,000,000	632,085	.....	.....35,416	.....	.....	.....	.....5.850	N/A.....	.....	.....	01/07/2010.	12/15/2025.
646136	XR	7	NJ TRN TR FD BABS.....	.....	..	.....	..	2	2FE	8,399,260	...132.511	8,739,100	6,595,000	8,386,954	.....	.....(12,306)	.....	.....	.....6.561	4.620	JD.....	19,231	216,349	09/13/2017.	12/15/2040.
646136	XS	5	NJ ST TRANSN-BAB-C.....	.....	..	.....	..	2	2FE	17,144,748	...114.803	18,368,480	16,000,000	17,048,847	.....	.....(82,900)	.....	.....	.....5.754	4.890	JD.....	40,917	920,640	01/12/2017.	12/15/2028.
646136	XT	3	NJ ST TRANSN-BAB-C.....	.....	..	.....	..	2	2FE	5,542,333	...104.945	5,551,591	5,290,000	5,451,360	.....	.....(49,503)	.....	.....	.....6.104	4.980	JD.....	14,351	322,902	02/09/2016.	12/15/2028.
647200	3J	1	NEW MEXICO MTG PROG-A.....	.....	..	.....	..	2	1FE	485,000	...103.187	500,457	485,000	485,000	.....	.....	.....	.....	.....4.000	4.000	MS.....	6,467	19,400	02/20/2015.	09/01/2045.
647200	4N	1	NEW MEXICO ST MTGE FI.....	.....	..	.....	..	2	1FE	465,000	...102.784	477,946	465,000	465,000	.....	.....	.....	.....	.....3.750	3.750	MS.....	5,813	17,438	03/16/2016.	09/01/2041.
647200	6X	7	NM MTGE FIN-B-1.....	.....	..	.....	..	2	1FE	1,000,000	...102.488	1,024,880	1,000,000	1,000,000	.....	.....	.....	.....	.....3.800	3.800	MS.....	4,750	.....	10/04/2017.	09/01/2047.
647200	M3	5	NEW MEXICO ST MTGE FIN AUTH.....	.....	..	.....	..	2	1FE	235,000	...101.895	239,453	235,000	235,000	.....	.....	.....	.....	.....4.800	4.800	MS.....	3,760	11,280	11/05/2009.	09/01/2029.
647200	M4	3	NEW MEXICO ST MTGE FIN AUTH.....	.....	..	.....	..	2	1FE	218,591	...102.720	225,984	220,000	219,201	.....	.....94	.....	.....	.....5.000	5.030	MS.....	3,667	11,000	01/26/2011.	09/01/2034.
647200	T4	6	NEW MEXICO ST MTGE FIN AUTH.....	.....	..	.....	..	2	1FE	705,000	...103.423	729,132	705,000	705,000	.....	.....	.....	.....	.....4.125	4.120	MS.....	9,694	29,425	05/03/2012.	09/01/2042.
649519	CK	9	NEW YORK ST LIBERTY DEV CORP L.....	.....	..	.....	..	2	1FE	486,612	...111.171	500,270	450,000	467,866	.....	.....(3,629)	.....	.....	.....5.000	3.960	MS.....	6,625	22,500	03/22/2012.	09/15/2040.
64967B	AA	0	NYC IDA TXB-YANKEE ST.....	.....	..	.....	..	2	1FE	3,365,294	...108.698	3,690,297	3,395,000	3,367,451	.....	.....607	.....	.....	.....5.900	5.970	MS.....	66,768	200,305	04/16/2014.	03/01/2046.
64970H	EV	2	NEW YORK CITY NY HSG.....	.....	..	.....	..	2	1FE	500,000	...102.376	511,880	500,000	500,000	.....	.....	.....	.....	.....3.800	3.800	MN.....	2,428	19,000	12/17/2014.	11/15/2039.
64971M	4Q	2	NEW YORK CITY NY TRANSITIONAL.....	SD.....	..	.....	..	2	1FE	5,000,000	...114.229	5,711,450	5,000,000	5,000,000	.....	.....	.....	.....	.....5.008	5.000	FA.....	104,333	250,400	08/04/2010.	08/01/2027.
64971M	T4	4	NEW YORK CITY NY TRANSITIONAL.....	.....	..	.....	..	2	1FE	2,325,128	...116.193	2,614,343	2,250,000	2,306,426	.....	.....(3,269)	.....	.....	.....5.267	4.920	MN.....	19,751	118,508	08/04/2010.	05/01/2027.
64971M	T4	4	NEW YORK CITY NY TRANSITIONAL.....	SD.....	..	.....	..	2	1FE	775,043	...116.193	871,448	750,000	768,845	.....	.....(1,093)	.....	.....	.....5.267	4.920	MN.....	6,584	39,503	08/04/2010.	05/01/2027.
64972B	7H	2	NYC HSG DEV-F1.....	.....	..	.....	..	2	1FE	1,000,000	...104.547	1,045,470	1,000,000	1,000,000	.....	.....	.....	.....	.....4.350	4.350	MN.....	7,250	43,500	04/24/2014.	11/01/2044.
64972C	XF	5	NYC HSG DEV CORP-E1B.....	.....	..	.....	..	2	1FE	1,000,000	...99.506	995,060	1,000,000	1,000,000	.....	.....	.....	.....	.....3.300	3.300	MN.....	5,500	33,000	06/10/2016.	11/01/2041.
649845	FE	9	NY ST ENERGY-ADJ-A.....	.....	..	.....	..	2	1FE	11,000,000	...100.000	11,000,000	11,000,000	11,000,000	.....	.....	.....	.....	.....3.088	3.080	MON.....	18,143	111,175	09/08/2017.	12/01/2023.
64986M	5K	7	NEW YORK ST HSG FIN AGY.....	.....	..	.....	..	2	1FE	737,742	...102.055	750,104	735,000	736,367	.....	.....(457)	.....	.....	.....5.000	4.850	MN.....	6,125	36,750	09/24/2009.	11/01/2045.
64986M	6L	4	NEW YORK ST HSG FIN AGY.....	.....	..	.....	..	2	1FE	486,938	...103.110	505,239	490,000	489,313	.....	.....305	.....	.....	.....4.900	4.910	MN.....	4,002	24,010	10/22/2009.	11/01/2038.
64986U	BF	3	NEW YORK ST HSG FIN AGY REVENUE.....	.....	..	.....	..	2	1FE	250,000	...103.458	258,645	250,000	250,000	.....	.....	.....	.....	.....4.950	4.950	MN.....	2,063	12,375	12/02/2009.	11/01/2035.
64986U	XK	8	NY ST HSG FIN AGY-B.....	.....	..	.....	..	2	1FE	500,000	...109.673	548,365	500,000	500,000	.....	.....	.....	.....	.....5.000	5.000	MN.....	4,167	25,000	08/14/2013.	11/01/2039.
64987B	BA	5	NY HSG FIN AGY-B.....	.....	..	.....	..	2	1FE	700,000	...104.552	731,864	700,000	700,000	.....	.....	.....	.....	.....4.050	4.050	MN.....	4,725	28,350	06/03/2015.	11/01/2040.
649883	E4	3	NY MTGE AGY-190-REF.....	.....	..	.....	..	2	1FE	1,000,000	...102.778	1,027,780	1,000,000	1,000,000	.....	.....	.....	.....	.....3.800	3.800	AO.....	9,500	38,000	02/12/2015.	10/01/2040.
649905	UG	9	NEW YORK ST DORM AUTH REVENUES.....	.....	..	.....	..	2	1FE	531,295	...107.192	535,960	500,000	507,346	.....	.....(3,838)	.....	.....	.....6.000	5.040	FA.....	11,333	30,000	11/05/2009.	08/15/2038.
650346	BY	4	NEWARK HGR EDU-B-TXBL.....	.....	..	.....	..	3	FE	415,000	...99.831	414,299	415,000	415,000	.....	.....	.....	.....	.....6.000	6.000	FA.....	9,407	24,900	11/20/2015.	08/15/2019.
65819G	FT	0	NORTH CAROLINA ST CAPITAL FACS.....	.....	..	.....	..	2	1FE	4,287,920	...104.196	4,167,840	4,000,000	4,048,353	.....	.....(35,038)	.....	.....	.....5.000	3.990	AO.....	50,000	200,000	09/18/2009.	10/01/2038.
65819G	FT	0	NORTH CAROLINA ST CAPITAL FACS.....	SD.....	..	.....	..	2	1FE	1,071,980	...104.196	1,041,960	1,000,000	1,012,092	.....	.....(8,762)	.....	.....	.....5.000	3.990	AO.....	12,500	49,574	09/18/2009.	10/01/2038.
658207	SW	6	NC HSG FIN AGY-37B.....	.....	..	.....	..	2	1FE	520,000	...101.495	527,774	520,000	520,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	9,360	14,691	10/20/2016.	07/01/2041.
658207	TY	1	NC HSG FIN-38B.....	.....	..	.....	..	2	1FE	1,000,000	...105.581	1,055,810	1,000,000	1,000,000	.....	.....	.....	.....	.....3.950	3.950	JJ.....	22,383	.....	05/17/2017.	01/01/2041.
66285W	BW	5	N TX TOLLWAY AUTH REVENUE.....	@.....	..	.....	..	2	1FE	302,470	...67.394	673,940	1,000,000	480,987	.....	.....26,332	.....	.....	.....5.710	.....	N/A.....	.....	.....	09/30/2009.	01/01/2031.
665245	WX	0	NTHRN IL UNIV-BABS-AU.....	.....	..	.....	..	2	1FE	7,184,460	...109.967	6,889,433	6,265,000	6,803,722	.....	.....(224,883)	.....	.....	.....7.947	3.910	AO.....	124,470	497,880	04/25/2016.	04/01/2035.
665245	XT	8	NTHRN IL UNIV.....	.....	..	.....	..	2	1FE	302,487	...106.821	315,122	295,000	297,756	.....	.....(917)	.....	.....	.....5.500	5.050	AO.....	4,056	16,225	12/09/2010.	04/01/2025.
67178K	AA	8	OAK RIDGE IDA-TXBL.....	.....	..	.....	..	2	1FE	14,716,273	...112.291	14,385,245	12,810,684	14,446,080	.....	.....(164,559)	.....	.....	.....5.780	3.970	JD.....	32,909	740,458	01/27/2015.	12/15/2032.
67232T	BB	0	OAKLAND CA REDEV SUCC.....	.....	..	.....	..	2	1FE	5,050,000	...102.666	5,184,633	5,050,000	5,050,000	.....	.....	.....	.....	.....4.916	4.910	MS.....	82,753	248,258	08/12/2015.	09/01/2035.

SCHEDULE D - PART 1

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

E10.16

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
676900	PB	3	OHIO ST HSG FIN AGY MF HSG REV.....	.....	..	.....2	1FE	1,380,000	100.687	1,389,481	1,380,000	1,380,000					5.450	5.450	FA.....	27,368	75,210	01/25/2010.	08/20/2034.	
67756Q	MV	6	OHIO ST HSG FIN AGY RSDL MTGE.....	.....	..	.....2	1FE	370,000	101.151	374,259	370,000	370,000					4.750	4.750	MS.....	5,858	17,575	10/28/2009.	09/01/2029.	
67756Q	MW	4	OHIO ST HSG FIN AGY RSDL MTGE.....	.....	..	.....2	1FE	195,677	101.315	197,564	195,000	195,230		(169)			5.000	4.810	MS.....	3,250	9,750	10/16/2009.	03/01/2040.	
67756Q	WG	8	OH HSG FIN AGY-D.....	.....	..	.....2	1FE	500,000	101.073	505,365	500,000	500,000					3.625	3.620	MS.....	4,733		09/08/2017.	09/01/2047.	
67886M	JF	7	OKLAHOMA ST HSG FIN AGY SF MTG.....	.....	..	.....2	1FE	71,925	101.274	70,892	70,000	70,243		(297)			5.150	4.610	MS.....	1,202	3,605	03/30/2010.	09/01/2029.	
678908	Z5	6	OK DEV FIN AUTH-B.....	.....	..	.....	2FE	585,000	103.866	607,616	585,000	585,000					4.962	4.960	FA.....	12,095	11,047	03/02/2017.	08/01/2025.	
678908	Z6	4	OK DEV FIN AUTH-B.....	.....	..	.....	2FE	560,000	104.104	582,982	560,000	560,000					5.062	5.060	FA.....	11,811	10,788	03/02/2017.	08/01/2026.	
678908	Z7	2	OK DEV FIN AUTH-B.....	.....	..	.....	2FE	555,000	104.939	582,411	555,000	555,000					5.212	5.210	FA.....	12,053	11,008	03/02/2017.	08/01/2027.	
678908	Z8	0	OK DEV FIN AUTH-B.....	.....	..	.....	2FE	4,153,087	107.138	4,446,227	4,150,000	4,152,986		(101)			5.877	5.870	FA.....	101,623	92,816	03/03/2017.	08/01/2037.	
678908	Z9	8	OK DEV FIN AUTH-B.....	.....	..	.....	2FE	755,000	105.986	800,194	755,000	755,000					5.362	5.360	FA.....	16,868	15,406	03/02/2017.	08/01/2028.	
681785	JK	8	OMAHA PUB FACS-TXBL.....	.....	..	.....	1FE	3,000,000	110.001	3,300,030	3,000,000	3,000,000					4.353	4.350	FA.....	54,413	51,511	02/23/2017.	02/01/2047.	
68450L	FP	5	ORANGE HLTH FACS.....	.....	..	.....2	1FE	804,303	110.496	812,146	735,000	797,581		(6,431)			5.000	3.780	FA.....	15,313	23,071	11/04/2016.	08/01/2047.	
684518	BM	4	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	417,793	99.017	524,038	529,240	524,038		24,383				4.820	N/A.....				03/27/2013.	03/15/2018.
684518	BN	2	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	412,839	97.847	517,848	529,240	517,848		24,118				4.820	N/A.....				03/27/2013.	06/15/2018.
684518	BP	7	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	407,943	96.689	511,719	529,240	511,719		23,843				4.820	N/A.....				03/27/2013.	09/15/2018.
684518	BQ	5	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	403,106	95.542	505,651	529,240	505,651		23,561				4.820	N/A.....				03/27/2013.	12/15/2018.
684518	BR	3	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	398,327	94.410	499,656	529,240	499,656		23,281				4.820	N/A.....				03/27/2013.	03/15/2019.
684518	BS	1	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	393,601	93.290	493,730	529,240	493,730		23,006				4.820	N/A.....				03/27/2013.	06/15/2019.
684518	BT	9	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	388,933	92.184	487,875	529,240	487,875		22,733				4.820	N/A.....				03/27/2013.	09/15/2019.
684518	BU	6	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	384,324	91.091	482,091	529,240	482,091		22,463				4.820	N/A.....				03/27/2013.	12/15/2019.
684518	BV	4	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	379,767	90.011	476,374	529,240	476,374		22,196				4.820	N/A.....				03/27/2013.	03/15/2020.
684518	BW	2	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	375,263	88.943	470,725	529,240	470,725		21,933				4.820	N/A.....				03/27/2013.	06/15/2020.
684518	BX	0	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	370,812	87.888	465,143	529,240	465,143		21,673				4.820	N/A.....				03/27/2013.	09/15/2020.
684518	BY	8	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	366,414	86.846	459,627	529,240	459,627		21,417				4.820	N/A.....				03/27/2013.	12/15/2020.
684518	BZ	5	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	362,069	85.816	454,176	529,240	454,176		21,163				4.820	N/A.....				03/27/2013.	03/15/2021.
684518	CA	9	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	357,777	84.799	448,791	529,240	448,791		20,911				4.820	N/A.....				03/27/2013.	06/15/2021.
684518	CB	7	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	353,538	83.794	443,471	529,240	443,471		20,663				4.820	N/A.....				03/27/2013.	09/15/2021.
684518	CC	5	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	349,341	82.799	438,210	529,240	438,210		20,419				4.820	N/A.....				03/27/2013.	12/15/2021.
684518	CD	3	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	345,202	81.818	433,016	529,240	433,016		20,176				4.820	N/A.....				03/27/2013.	03/15/2022.
684518	CE	1	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	341,106	80.847	427,880	529,240	427,880		19,937				4.820	N/A.....				03/27/2013.	06/15/2022.
684518	CF	8	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	337,062	79.889	422,807	529,240	422,807		19,701				4.820	N/A.....				03/27/2013.	09/15/2022.
684518	CG	6	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	333,067	78.942	417,794	529,240	417,794		19,467				4.820	N/A.....				03/27/2013.	12/15/2022.
684518	CH	4	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	329,118	78.006	412,841	529,240	412,841		19,236				4.820	N/A.....				03/27/2013.	03/15/2023.
684518	CJ	0	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	325,213	77.080	407,943	529,240	407,943		19,008				4.820	N/A.....				03/27/2013.	06/15/2023.
684518	CK	7	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	321,360	76.167	403,108	529,240	403,108		18,782				4.820	N/A.....				03/27/2013.	09/15/2023.
684518	CL	5	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	317,549	75.264	398,328	529,240	398,328		18,560				4.820	N/A.....				03/27/2013.	12/15/2023.
684518	CM	3	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	313,781	74.371	393,603	529,240	393,603		18,340				4.820	N/A.....				03/27/2013.	03/15/2024.
684518	CN	1	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	310,061	73.489	388,936	529,240	388,936		18,122				4.820	N/A.....				03/27/2013.	06/15/2024.
684518	CP	6	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	306,382	72.617	384,323	529,240	384,323		17,908				4.820	N/A.....				03/27/2013.	09/15/2024.
684518	CQ	4	ORANGE CNTY FL SCH BRD LEASING.....	@.....	.....	.....	1FE	302,752	71.757	379,767	529,240	379,767		17,695				4.820	N/A.....				03/27/2013.	12/15/2024.
696543	QH	3	PALM BEACH CNTY FL PU.....	.....	..	.....2	1FE	12,000,000	103.550	12,426,000	12,000,000	12,000,000					4.698	4.690	JD.....	46,980	563,760	11/19/2015.	12/01/2045.	
696624	BD	6	PALM DESERT REDEV-B.....	.....	..	.....2	1FE	1,072,907	99.077	1,089,847	1,100,000	1,074,266		1,359			3.750	3.980	AO.....	10,313	27,615	01/19/2017.	10/01/2030.	
696624	BE	4	PALM DESERT REDEV-B.....	.....	..	.....2	1FE	991,730	101.469	1,014,690	1,000,000	992,075		345			4.000	4.070	AO.....	10,000	26,778	01/19/2017.	10/01/2031.	

SCHEDULE D - PART 1

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

E10.17

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
696624	BF	1	PALM DESERT REDEV-B.....	.....	.....	2			1FE	985,630	...101.179	1,011,790	1,000,000	986,201	.....	.....571	.....	.....	.....4.000	4.120	AO.....	10,000	26,778	01/19/2017.	10/01/2032.
696624	BG	9	PALM DESERT REDEV-B.....	.....	.....	2			1FE	491,395	...102.913	514,565	500,000	491,622	.....	.....227	.....	.....	.....4.250	4.370	AO.....	5,313	14,226	01/19/2017.	10/01/2037.
70227R	AB	6	PASADENA CA PENSION O.....	.....	.....	2			1FE	10,010,190	...101.686	10,229,612	10,060,000	10,012,672	.....	.....1,008	.....	.....	.....4.750	4.780	MN.....	79,642	477,850	04/29/2015.	05/01/2045.
70227R	AP	5	PASADENA CA PENSION O.....	.....	.....	2			1FE	9,763,300	...101.697	10,169,700	10,000,000	9,781,718	.....	.....7,254	.....	.....	.....4.625	4.800	MN.....	77,083	462,500	04/24/2015.	05/01/2038.
70869P	JY	4	PA ECON DEV FING.....	.....	.....	2			2FE	2,584,075	...113.054	2,826,350	2,500,000	2,576,759	.....	.....(7,249)	.....	.....	.....5.000	4.560	JD.....	62,847	125,000	12/21/2016.	12/31/2038.
70870E	CV	9	PA ECON DEV-C.....	.....	.....	2			1FE	4,078,688	...115.102	4,316,325	3,750,000	3,965,711	.....	.....(30,491)	.....	.....	.....5.500	4.400	JJ.....	101,406	206,250	01/23/2014.	01/01/2033.
708796	4Q	7	PA HSG FIN AGY-122.....	.....	.....	2			1FE	4,000,000	...104.404	4,176,160	4,000,000	4,000,000	.....	.....	.....	.....	.....3.900	3.900	AO.....	39,000	104,000	01/11/2017.	10/01/2036.
708796	8E	0	PA HSG FIN AGY-125A.....	.....	.....	2			1FE	500,000	...99.579	497,895	500,000	500,000	.....	.....	.....	.....	.....3.700	3.700	AO.....	617	.....	12/07/2017.	10/01/2037.
709223	XV	8	PENNSYLVANIA ST TURNPIKE COMM.....	.....	.....	2,5,7			1FE	3,272,525	...127.227	4,452,945	3,500,000	4,020,192	.....	.....121,907	.....	.....	.....6.000	4.060	JD.....	17,500	.....	12/21/2012.	12/01/2030.
713580	AK	4	PERALTA CA CMNTY CLG DIST LTD.....	.....	.....	5,7			1FE	6,245,400	...52.193	10,438,600	20,000,000	7,962,671	.....	.....484,462	.....	.....	.....	.....6.440	FA.....	.....	.....	12/07/2012.	08/05/2039.
71781L	AM	1	PHILADELPHIA DEV-A-RE.....	.....	.....				1FE	15,882,465	...121.073	16,772,243	13,853,000	15,514,273	.....	.....(131,931)	.....	.....	.....6.350	4.780	AO.....	185,707	879,666	01/22/2015.	04/15/2028.
717908	AN	7	PHILADELPHIA AUTHORITY FOR INDUSTRIAL DE.....	.....	.....	2Z			2Z	11,650,000	...99.919	11,640,564	11,650,000	11,650,000	.....	.....	.....	.....	.....5.000	5.000	JD.....	6,472	.....	12/20/2017.	12/01/2020.
731126	BL	1	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	245,688	...99.017	308,167	311,226	308,167	.....	.....14,339	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2018.
731126	BM	9	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	242,775	...97.847	304,527	311,226	304,527	.....	.....14,183	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2018.
731126	BN	7	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	239,896	...96.689	300,923	311,226	300,923	.....	.....14,021	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2018.
731126	BP	2	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	237,052	...95.542	297,354	311,226	297,354	.....	.....13,855	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2018.
731126	BQ	0	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	234,241	...94.410	293,829	311,226	293,829	.....	.....13,691	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2019.
731126	BR	8	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	231,462	...93.290	290,344	311,226	290,344	.....	.....13,529	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2019.
731126	BS	6	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	228,717	...92.184	286,901	311,226	286,901	.....	.....13,368	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2019.
731126	BT	4	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	226,006	...91.091	283,499	311,226	283,499	.....	.....13,210	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2019.
731126	BU	1	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	223,326	...90.011	280,138	311,226	280,138	.....	.....13,053	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2020.
731126	BV	9	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	220,678	...88.943	276,816	311,226	276,816	.....	.....12,898	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2020.
731126	BW	7	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	218,061	...87.888	273,533	311,226	273,533	.....	.....12,745	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2020.
731126	BX	5	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	215,474	...86.846	270,289	311,226	270,289	.....	.....12,594	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2020.
731126	BY	3	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	212,919	...85.816	267,084	311,226	267,084	.....	.....12,445	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2021.
731126	BZ	0	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	210,395	...84.799	263,917	311,226	263,917	.....	.....12,297	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2021.
731126	CA	4	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	207,902	...83.794	260,789	311,226	260,789	.....	.....12,151	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2021.
731126	CB	2	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	205,434	...82.799	257,695	311,226	257,695	.....	.....12,007	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2021.
731126	CC	0	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	203,000	...81.818	254,640	311,226	254,640	.....	.....11,865	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2022.
731126	CD	8	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	200,591	...80.847	251,620	311,226	251,620	.....	.....11,724	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2022.
731126	CE	6	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	198,214	...79.889	248,637	311,226	248,637	.....	.....11,585	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2022.
731126	CF	3	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	195,864	...78.942	245,689	311,226	245,689	.....	.....11,448	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2022.
731126	CG	1	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	193,542	...78.006	242,776	311,226	242,776	.....	.....11,312	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2023.
731126	CH	9	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	191,245	...77.080	239,896	311,226	239,896	.....	.....11,178	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2023.
731126	CJ	5	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	188,980	...76.167	237,053	311,226	237,053	.....	.....11,045	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2023.
731126	CK	2	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	186,739	...75.264	234,242	311,226	234,242	.....	.....10,914	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2023.
731126	CL	0	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	184,523	...74.371	231,463	311,226	231,463	.....	.....10,785	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	03/15/2024.
731126	CM	8	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	182,335	...73.489	228,718	311,226	228,718	.....	.....10,657	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	06/15/2024.
731126	CN	6	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	180,172	...72.617	226,006	311,226	226,006	.....	.....10,531	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	09/15/2024.
731126	CP	1	POLK CNTY FL SCH BRD FING CORP.....	@.....	.....				1FE	178,037	...71.757	223,327	311,226	223,327	.....	.....10,406	.....	.....	.....	.....4.820	N/A.....	.....	.....	03/27/2013.	12/15/2024.
73358W	EK	6	PORT AUTH NY/NJ #168.....	.....	.....	1FE			1FE	2,545,134	...123.562	2,811,036	2,275,000	2,541,464	.....	.....(3,670)	.....	.....	.....4.926	4.250	AO.....	28,017	112,067	01/09/2017.	10/01/2051.
735389	ZE	1	PORT OF SEATTLE WA-B.....	.....	.....	2			1FE	2,000,000	...102.189	2,043,780	2,000,000	2,000,000	.....	.....	.....	.....	.....3.755	3.750	MN.....	12,517	14,394	07/26/2017.	05/01/2036.

SCHEDULE D - PART 1

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

E10.18

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
736746	XV	5	PORTLAND OR URBAN RENEWAL & RE			2	1FE	2,350,168	102.723	2,413,991	2,350,000	2,350,148			(5)				4.173	4.170	JD	4,358	98,066	05/09/2012.	06/15/2024.
74052B	AB	3	PREMIER HEALTH PARTNERS			2	1FE	3,000,000	91.800	2,754,029	3,000,000	3,000,000							3.992	3.990	MN	15,303	119,760	08/24/2016.	11/15/2046.
740816	AL	7	PRES & FELLOWS HARVARD				1FE	20,000	106.216	21,243	20,000	20,000							3.619	3.610	AO	181	724	04/29/2013.	10/01/2037.
74172V	AK	4	PRINCE GEORGES CO-A			2	4	2,610,000	105.824	2,762,006	2,610,000	2,610,000							6.150	6.150	FA	66,881	104,781	12/01/2016.	08/01/2038.
74442E	BW	9	PUBLIC FIN AUTH-A			2	3Z	556,299	100.066	565,373	565,000	556,309			10				5.000	5.120	JD	1,256	2,825	11/01/2017.	06/15/2037.
74442E	BX	7	PUBLIC FIN AUTH-A			2	3Z	1,045,053	100.188	1,067,002	1,065,000	1,045,053							5.125	5.250	JD	2,426	5,458	11/01/2017.	06/15/2047.
74442E	CA	6	PUBLIC FIN AUTH			2	2FE	652,410	105.734	650,264	615,000	652,196			(214)				5.000	4.520	JJ	4,613		10/31/2017.	07/01/2037.
74442E	CB	4	PUBLIC FIN AUTH			2	2FE	952,028	105.144	956,810	910,000	951,874			(154)				5.000	4.700	JJ	6,825		10/30/2017.	07/01/2047.
74442P	DE	2	PUBLIC FIN AUTH REV			2	4Z	2,453,425	104.979	2,624,475	2,500,000	2,453,783			358				6.850	7.000	MN	28,542	83,722	04/03/2017.	11/01/2046.
74442P	DH	5	PUBLIC FIN AUTH WI RE				2	11,150,000	101.253	11,289,710	11,150,000	11,150,000							4.450	4.450	AO	124,044	206,740	04/26/2017.	10/01/2025.
744434	CW	9	PUBLIC PWR GEN-WHELAN				1FE	18,671,435	127.919	19,942,572	15,590,000	18,434,603			(88,109)				7.242	5.270	JJ	564,514	940,736	03/28/2017.	01/01/2041.
74446E	AC	0	PUBLIC FIN AUTH-B				4Z	9,600,000	98.465	9,452,640	9,600,000	9,600,000							5.625	5.620	FA	225,000	48,000	06/22/2017.	08/01/2024.
74446H	AB	5	PUBLIC FIN AUTH WI LI			2	3Z	2,680,550	116.193	2,904,825	2,500,000	2,675,085			(5,465)				6.500	5.570	JD	13,542	68,611	07/26/2017.	12/01/2037.
74752P	BK	4	QUAKERTOWN GEN AUTH-B			2	3Z	6,885,000	99.438	6,846,306	6,885,000	6,885,000							3.800	3.800	JJ	111,920		07/20/2017.	07/01/2021.
74752P	BR	9	QUAKERTOWN PA GEN AUT				3Z	100,000	99.596	99,596	100,000	100,000							4.625	4.620	JJ	1,978		07/20/2017.	07/01/2019.
749804	AA	8	RABUN CNTY GA BLDG AUTH				1FE	3,000,000	106.983	3,209,490	3,000,000	3,000,000							5.100	5.100	AO	38,250	153,000	10/15/2010.	10/01/2026.
752123	JH	3	RANCHO CUCAMONGA REDV				1FE	3,514,693	112.898	3,584,512	3,175,000	3,460,529			(23,337)				6.262	5.040	MS	66,273	198,819	07/30/2015.	09/01/2031.
75556C	AB	9	READING PA HSG AUTH MF HSG MTG			2	2FE	331,867	105.446	358,516	340,000	334,845			470				5.250	5.400	JD	1,488	17,850	12/10/2010.	06/01/2032.
75556C	AC	7	READING PA HSG AUTH MF HSG MTG			2	2FE	685,395	104.113	723,585	695,000	689,405			643				5.625	5.680	JD	3,258	39,094	12/10/2010.	06/01/2042.
756372	AS	7	RED BLUFF JOINT UNION HIGH SCHOOL DISTRI				1FE	1,840,000	99.630	1,833,192	1,840,000	1,840,000							1.625	1.620	MS	831		12/07/2017.	09/15/2046.
759831	BC	3	RENO CAP IMPT-TXB-C	@			2FE	2,693,261	37.827	4,134,491	10,930,000	3,439,331			220,912				6.750	N/A				04/22/2014.	06/01/2035.
759911	W8	9	REGL TRANS AUTH-A			2	1FE	3,843,418	114.213	4,100,247	3,590,000	3,760,044			(22,694)				5.000	4.150	JD	14,958	179,500	01/28/2014.	06/01/2033.
76221R	XP	3	RI HSG & MTGE-68C-AMT			2	1FE	965,000	100.471	969,545	965,000	965,000							3.400	3.400	AO	8,203	31,625	09/14/2016.	10/01/2035.
762243	X9	9	RHODE ISLAND ST HLTH & EDUCTNL			2	1FE	2,000,000	105.800	2,116,000	2,000,000	2,000,000							6.386	6.380	MN	16,320	127,720	11/16/2010.	05/15/2029.
762315	KC	2	RHODE ISLAND ST STUDENT LOAN A			2	1FE	204,450	107.586	215,172	200,000	201,608			(573)				6.350	5.900	JD	1,058	12,700	11/06/2009.	12/01/2030.
762315	QM	4	RHODE ISLAND ST STUDE			2	1FE	735,000	105.516	775,543	735,000	735,000							4.375	4.370	JD	2,680	18,490	04/06/2017.	12/01/2035.
786091	AG	3	SACRAMENTO CO-TXBL				2FE	14,988,920	115.134	17,557,935	15,250,000	15,133,354			31,920				7.250	7.380	FA	460,677	1,105,625	05/09/2014.	08/01/2025.
786106	EP	5	SACRAMENTO CNTY CA			5,7	2FE	12,052,844	110.118	11,771,614	10,690,000	11,284,455			(230,448)				7.680	5.150	FA	310,153	874,752	11/26/2012.	08/15/2021.
786106	EP	5	SACRAMENTO CNTY CA	SD		5,7	2FE	1,575,126	110.118	1,541,652	1,400,000	1,475,878			(19,673)				7.680	5.150	FA	40,619	53,760	11/26/2012.	08/15/2021.
79039M	AY	6	ST JOHNS CO DEV-A			2	2FE	3,044,960	100.790	3,023,700	3,000,000	3,044,698			(262)				5.000	4.900	FA	38,750		09/28/2017.	08/15/2047.
79061A	BK	2	SAINT JOSEPH CNTY IN EDUCTNL F			2	1FE	5,306,500	100.544	5,027,200	5,000,000	5,008,673			(44,762)				5.000	3.930	MS	83,333	250,000	09/16/2009.	03/01/2036.
79467B	AR	6	SALES TAX SECURITIZATION CORP				1FE	10,000,000	99.833	9,983,300	10,000,000	10,000,000							3.587	3.580	JJ	16,939		12/07/2017.	01/01/2043.
79467B	AZ	8	SALES TAX SECURITIZATION CORP				1FE	5,994,360	99.442	5,966,520	6,000,000	5,994,360							3.280	3.290	JJ	9,293		12/08/2017.	01/01/2029.
794891	DN	8	SALINAS CA REDEV AGY	@			1FE	54,892	80.899	97,079	120,000	89,533			5,264					6.150	N/A			09/23/2011.	11/01/2022.
79575D	XF	2	SALT RIVER AZ PROJ AGRIC IMPT			2	1FE	5,232,150	100.000	5,000,000	5,000,000	5,000,000			(37,398)				5.000	4.050	JJ	125,000	250,000	10/19/2009.	01/01/2038.
796246	AM	8	SAN ANTONIO -CFC REV			2	1FE	5,000,000	104.701	5,235,050	5,000,000	5,000,000							5.671	5.670	JJ	141,775	283,550	07/15/2015.	07/01/2035.
796815	NQ	7	SAN BERNARDINO CNTY CA COPS			2	1FE	231,550	100.318	250,795	250,000	239,141			1,145				5.000	5.640	FA	5,208	12,500	02/22/2011.	08/01/2026.
796815	YD	4	SAN BERNARDINO CNTY CA COPS			2	1FE	1,023,180	106.203	1,062,030	1,000,000	1,006,463			(3,042)				5.500	5.060	FA	22,917	55,000	12/04/2009.	08/01/2022.
796886	AW	9	SAN BRUNO CA POLICE FACS			2	1FE	251,000	100.269	250,673	250,000	250,000							5.250	3.890	FA	5,469	13,125	10/05/2009.	02/01/2027.
79728F	KJ	9	SAN DIEGO CA HSG AUTH MF HSG R			2	1FE	175,000	107.517	188,155	175,000	175,000							5.000	5.000	MN	1,458	8,750	04/27/2011.	05/01/2029.
79730W	BX	7	SAN DIEGO REDEV AGY-B			2	1FE	3,817,520	100.871	4,034,840	4,000,000	3,821,820			4,300				4.000	4.310	MS	53,333	89,778	01/20/2017.	09/01/2040.
797330	AA	5	SAN DIEGO TOBACCO SETTLEMENT				2FE	6,357,169	114.510	6,280,874	5,485,000	6,300,652			(35,990)				7.125	5.600	JD	32,567	390,806	11/02/2016.	06/01/2032.
79765A	3J	3	SAN FRANCISCO CITY & CNTY CA A			2	1FE	1,036,440	105.823	1,058,230	1,000,000	1,008,331			(5,026)				6.000	5.340	MN	10,000	60,000	11/06/2009.	05/01/2039.

SCHEDULE D - PART 1

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

E10.19

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79770G	BY	1	SAN FRANCISCO CITY &.....	.....	.....	2			1FE	1,710,000	105.826	1,809,625	1,710,000	1,710,000					3.960	3.960	FA.....	28,215	67,716	12/12/2014.	08/01/2025.
79770G	CB	0	SAN FRANCISCO CITY &.....	.....	.....	2			1FE	1,000,000	107.528	1,075,280	1,000,000	1,000,000					4.870	4.870	FA.....	20,292	48,700	12/12/2014.	08/01/2035.
79770G	FY	7	SAN FRANCISCO REDEV-C.....	.....	.....	2			1FE	1,361,303	104.268	1,444,112	1,385,000	1,361,608		305			4.375	4.480	FA.....	25,247	20,535	03/08/2017.	08/01/2043.
79770G	GH	3	SAN FRANCISCO REDEV-A.....	.....	.....	2			1FE	2,943,480	105.777	3,173,310	3,000,000	2,944,153		673			4.375	4.490	FA.....	54,688	44,479	03/10/2017.	08/01/2044.
797852	DG	2	SAN JACINTO CA UNIF SCH DIST C.....	.....	.....	2			1FE	494,035	107.490	537,450	500,000	497,548		463			5.125	5.170	MS.....	8,542	25,625	01/22/2010.	09/01/2030.
798136	TS	6	SAN JOSE CA ARPT REVENUE.....	.....	.....	2			1FE	20,032,366	110.908	20,484,708	18,470,000	19,169,189		(183,369)			6.600	5.280	MS.....	406,340	1,219,020	10/16/2012.	03/01/2041.
798180	AM	7	SAN JOSE CA SPL HOTEL TAX REVE.....	.....	.....	2			1FE	144,497	110.870	166,305	150,000	146,945		401			5.500	5.810	MN.....	1,375	8,250	03/31/2011.	05/01/2026.
801095	LD	0	SANTA ANA CA CMNTY REDEV AGY.....	.....	.....	2			1FE	197,936	112.354	224,708	200,000	199,722		239			6.000	6.030	MS.....	4,000	12,000	01/26/2011.	09/01/2022.
81080L	AH	9	SCRANTON REDEV-AA.....	.....	.....	3			FE	4,030,948	97.748	4,012,555	4,105,000	4,033,409		2,461			5.250	5.500	MN.....	27,538	107,756	10/12/2017.	11/15/2026.
833221	TE	4	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	204,161	99.017	256,080	258,622	256,080		11,915				4.820	N/A.....			03/27/2013.	03/15/2018.
833221	TF	1	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	201,741	97.847	253,055	258,622	253,055		11,786				4.820	N/A.....			03/27/2013.	06/15/2018.
833221	TG	9	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	199,348	96.689	250,060	258,622	250,060		11,652				4.820	N/A.....			03/27/2013.	09/15/2018.
833221	TH	7	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	196,985	95.542	247,095	258,622	247,095		11,513				4.820	N/A.....			03/27/2013.	12/15/2018.
833221	TJ	3	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	194,649	94.410	244,165	258,622	244,165		11,377				4.820	N/A.....			03/27/2013.	03/15/2019.
833221	TK	0	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	192,340	93.290	241,269	258,622	241,269		11,242				4.820	N/A.....			03/27/2013.	06/15/2019.
833221	TL	8	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	190,059	92.184	238,408	258,622	238,408		11,109				4.820	N/A.....			03/27/2013.	09/15/2019.
833221	TM	6	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	187,806	91.091	235,582	258,622	235,582		10,977				4.820	N/A.....			03/27/2013.	12/15/2019.
833221	TN	4	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	185,579	90.011	232,788	258,622	232,788		10,847				4.820	N/A.....			03/27/2013.	03/15/2020.
833221	TP	9	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	183,379	88.943	230,028	258,622	230,028		10,718				4.820	N/A.....			03/27/2013.	06/15/2020.
833221	TQ	7	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	181,204	87.888	227,300	258,622	227,300		10,591				4.820	N/A.....			03/27/2013.	09/15/2020.
833221	TR	5	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	179,054	86.846	224,604	258,622	224,604		10,466				4.820	N/A.....			03/27/2013.	12/15/2020.
833221	TS	3	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	176,931	85.816	221,941	258,622	221,941		10,341				4.820	N/A.....			03/27/2013.	03/15/2021.
833221	TT	1	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	174,834	84.799	219,309	258,622	219,309		10,219				4.820	N/A.....			03/27/2013.	06/15/2021.
833221	TU	8	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	172,762	83.794	216,710	258,622	216,710		10,097				4.820	N/A.....			03/27/2013.	09/15/2021.
833221	TV	6	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	170,711	82.799	214,139	258,622	214,139		9,978				4.820	N/A.....			03/27/2013.	12/15/2021.
833221	TW	4	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	168,689	81.818	211,601	258,622	211,601		9,859				4.820	N/A.....			03/27/2013.	03/15/2022.
833221	TX	2	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	166,687	80.847	209,091	258,622	209,091		9,743				4.820	N/A.....			03/27/2013.	06/15/2022.
833221	TY	0	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	164,711	79.889	206,612	258,622	206,612		9,627				4.820	N/A.....			03/27/2013.	09/15/2022.
833221	TZ	7	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	162,759	78.942	204,162	258,622	204,162		9,513				4.820	N/A.....			03/27/2013.	12/15/2022.
833221	UA	0	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	160,829	78.006	201,741	258,622	201,741		9,400				4.820	N/A.....			03/27/2013.	03/15/2023.
833221	UB	8	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	158,921	77.080	199,348	258,622	199,348		9,289				4.820	N/A.....			03/27/2013.	06/15/2023.
833221	UC	6	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	157,038	76.167	196,986	258,622	196,986		9,178				4.820	N/A.....			03/27/2013.	09/15/2023.
833221	UD	4	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	155,176	75.264	194,650	258,622	194,650		9,070				4.820	N/A.....			03/27/2013.	12/15/2023.
833221	UE	2	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	153,334	74.371	192,341	258,622	192,341		8,962				4.820	N/A.....			03/27/2013.	03/15/2024.
833221	UF	9	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	151,516	73.489	190,060	258,622	190,060		8,856				4.820	N/A.....			03/27/2013.	06/15/2024.
833221	UG	7	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	149,719	72.617	187,806	258,622	187,806		8,751				4.820	N/A.....			03/27/2013.	09/15/2024.
833221	UH	5	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	147,945	71.757	185,580	258,622	185,580		8,647				4.820	N/A.....			03/27/2013.	12/15/2024.
833221	UJ	1	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	146,191	70.906	183,380	258,622	183,380		8,544				4.820	N/A.....			03/27/2013.	03/15/2025.
833221	UK	8	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	144,456	70.065	181,204	258,622	181,204		8,443				4.820	N/A.....			03/27/2013.	06/15/2025.
833221	UL	6	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	142,744	69.234	179,056	258,622	179,056		8,343				4.820	N/A.....			03/27/2013.	09/15/2025.
833221	UM	4	SNOHOMISH CNTY WA SCH DIST #20.....	@.....	.....				1FE	141,050	68.413	176,932	258,622	176,932		8,244				4.820	N/A.....			03/27/2013.	12/15/2025.
83704A	AP	7	SOUTH CAROLINA ST JOB.....	.....	.....				1FE	5,000,000	100.017	5,000,850	5,000,000	5,000,000					3.925	3.920	FA.....	74,139	206,063	07/13/2016.	08/15/2029.
837114	HG	5	SOUTH CAROLINA ST EDU ASSISTAN.....	.....	.....	2			FE	404,932	104.407	428,069	410,000	407,985		389			5.100	5.150	AO.....	5,228	20,929	10/30/2009.	10/01/2029.

SCHEDULE D - PART 1

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

E10.20

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
837151	SR	1	SC PUB SVC-C-TXBL-AGM.....	.....	..	.....	..	.....	....1FE	4,454,737	...127.017	4,845,699	3,815,000	4,446,651	.....	.....(8,086)	.....	.....	.....5.784	4.600	JD.....	18,388	110,330	06/15/2017.	12/01/2041.
838530	NL	3	S JERSEY PORT CORP-P3.....	.....	..	.....	..	.....	....2FE	6,085,731	...120.391	6,597,427	5,480,000	6,077,229	.....	.....(8,502)	.....	.....	.....7.365	6.370	JJ.....	201,801	118,392	09/27/2017.	01/01/2040.
838530	QH	9	SOUTH JERSEY NJ PORT.....	.....	..	.....	..	.....	....2FE	1,005,942	...109.215	999,317	915,000	995,301	.....	.....(8,473)	.....	.....	.....5.000	3.720	JJ.....	22,875	34,567	09/23/2016.	01/01/2034.
838530	QJ	5	SOUTH JERSEY NJ PORT.....	.....	..	.....	..	.....	....2FE	1,104,900	...109.360	1,099,068	1,005,000	1,093,211	.....	.....(9,308)	.....	.....	.....5.000	3.720	JJ.....	25,125	37,967	09/23/2016.	01/01/2035.
838530	QL	0	SOUTH JERSEY NJ PORT.....	.....	..	.....	..	.....	....2FE	1,089,580	...108.781	1,087,810	1,000,000	1,079,144	.....	.....(8,305)	.....	.....	.....5.000	3.840	JJ.....	25,000	37,778	09/23/2016.	01/01/2039.
846539	AZ	7	SPARKS NV REDEV AGY TAX INCR R.....	.....	..	.....	..	.....	....2FE	174,510	...103.939	187,090	180,000	177,933	.....	.....488	.....	.....	.....5.125	5.380	JJ.....	4,254	9,225	06/23/2010.	01/15/2023.
85473T	BH	7	STANTON-B-REF-TXBL.....	.....	..	.....	..	.....	....1FE	996,470	...100.577	1,005,770	1,000,000	996,943	.....	.....170	.....	.....	.....4.000	4.020	JD.....	3,333	40,000	02/03/2016.	12/01/2031.
85473T	BJ	3	STANTON-B-REF-TXBL.....	.....	..	.....	..	.....	....1FE	985,970	...100.697	1,006,970	1,000,000	987,042	.....	.....491	.....	.....	.....4.125	4.230	JD.....	3,438	41,250	02/03/2016.	12/01/2035.
85732T	JS	2	STATE PUB SCH BLD-TXB.....	.....	..	.....	..	.....	....1FE	3,000,000	...105.575	3,167,250	3,000,000	3,000,000	.....	.....	.....	.....	.....3.500	3.500	MS.....	30,917	301,365	02/17/2017.	09/15/2030.
87047S	AR	1	SWEETWATER SD-REF-TXB.....	.....	..	.....	..	.....	....1FE	5,000,000	...102.740	5,137,000	5,000,000	5,000,000	.....	.....	.....	.....	.....3.955	3.950	AO.....	49,438	177,426	10/20/2016.	10/01/2035.
874485	CR	4	TALLAHASSEE HLTHCARE.....	.....	..	.....	..	.....	....2FE	1,070,720	...110.470	1,104,700	1,000,000	1,055,084	.....	.....(6,230)	.....	.....	.....5.000	4.130	JD.....	4,167	50,000	04/29/2015.	12/01/2040.
880443	BT	2	TN ENERGY JR-SER B.....	.....	..	.....	..	.....	....2FE	5,708,600	...118.712	5,935,600	5,000,000	5,648,682	.....	.....(59,919)	.....	.....	.....5.625	3.850	MS.....	93,750	281,250	01/09/2017.	09/01/2026.
88045R	B6	8	TN HSG DEV AGY-A.....	.....	..	.....	..	.....	....1FE	270,000	...104.857	283,114	270,000	270,000	.....	.....	.....	.....	.....3.850	3.850	JJ.....	5,198	11,269	05/04/2015.	01/01/2035.
880461	GW	2	TENNESSEE HSG DEV AGY.....	.....	..	.....	..	.....	....1FE	450,000	...104.110	468,495	450,000	450,000	.....	.....	.....	.....	.....3.875	3.870	JJ.....	8,719	17,563	09/28/2015.	07/01/2035.
882117	5V	2	PERMANENT UNIVERSITY FUND - TEXAS A&M UN.....	.....	..	.....	..	.....	....1FE	9,961,400	...99.966	9,996,600	10,000,000	9,961,400	.....	.....	.....	.....	.....3.660	3.680	JJ.....	62,017	.....	10/12/2017.	07/01/2047.
882756	2Q	1	TX PUB FIN AUTH-TXBL.....	.....	..	.....	..	.....	....2	17,382,500	...104.312	17,733,040	17,000,000	17,291,751	.....	.....(90,749)	.....	.....	.....8.250	6.920	JJ.....	701,250	907,500	09/06/2017.	07/01/2024.
88276P	CH	7	TX PUB FIN-TXB-O.....	.....	..	.....	..	.....	....2FE	7,559,220	...117.616	7,056,960	6,000,000	7,379,773	.....	.....(117,089)	.....	.....	.....8.125	4.960	FA.....	184,167	487,500	06/07/2016.	02/15/2027.
88948A	AA	5	TOLL ROAD INV PART II.....	.....	..	.....	..	.....	....2FE	5,037,500	...119.593	5,979,676	5,000,000	5,035,820	.....	.....(1,054)	.....	.....	.....7.125	7.050	FA.....	134,583	356,250	01/21/2016.	02/15/2035.
88948A	AV	9	TOLL ROAD INV PART II.....	.....	@.....	.....	..	.....	....1FE	5,241,790	...89.044	6,589,270	7,400,000	6,622,443	.....	.....337,522	.....	.....	.....	.....5.300	N/A.....	.....	.....	07/09/2013.	02/15/2020.
88948A	AZ	0	TOLL ROAD INV PTNRS II LP 144A.....	.....	..	.....	..	.....	....1FE	3,947,400	...71.485	5,361,436	7,500,000	5,224,745	.....	.....304,276	.....	.....	.....5.990	.....	MN.....	.....	.....	04/29/2013.	02/15/2024.
88948A	BA	4	TOLL ROAD INV PART II.....	.....	@.....	.....	..	.....	....1FE	5,927,229	...67.203	6,720,394	10,000,000	6,631,996	.....	.....371,596	.....	.....	.....5.850	N/A.....	N/A.....	.....	.....	01/14/2016.	02/15/2025.
88948A	BG	1	TOLL ROAD INV PART II.....	.....	@.....	.....	..	.....	....1FE	2,288,250	...46.283	2,892,714	6,250,000	2,605,497	.....	.....168,063	.....	.....	.....6.780	.....	N/A.....	.....	.....	01/14/2016.	02/15/2031.
88948A	BH	9	TOLL ROAD INV PART II.....	.....	@.....	.....	..	.....	....1FE	2,600,512	...43.994	3,299,551	7,500,000	2,957,125	.....	.....188,598	.....	.....	.....6.700	.....	N/A.....	.....	.....	01/13/2016.	02/15/2032.
897800	AN	8	TRUCKEE CA PUBLIC FING AUTH TA.....	.....	..	.....	..	.....	....1FE	491,780	...107.035	535,175	500,000	495,839	.....	.....546	.....	.....	.....5.000	5.090	MS.....	8,333	25,000	01/28/2010.	09/01/2030.
899115	BD	0	TULARE REDEV AGY-TXBL.....	.....	..	.....	..	.....	....1FE	5,235,581	...104.240	5,399,632	5,180,000	5,234,207	.....	.....(1,375)	.....	.....	.....4.710	4.630	FA.....	101,658	111,823	02/14/2017.	08/01/2040.
899647	RT	0	TULSA ARPTS IMPT-REF.....	.....	..	.....	..	.....	....2FE	2,250,000	...101.103	2,274,818	2,250,000	2,250,000	.....	.....	.....	.....	.....3.977	3.970	JD.....	7,457	21,128	08/17/2017.	06/01/2037.
91412G	DZ	5	UNIV CA REVS-BABS.....	.....	..	.....	..	.....	....1FE	11,232,924	...130.969	12,049,148	9,200,000	11,100,930	.....	.....(51,880)	.....	.....	.....5.946	4.440	MN.....	69,899	547,032	05/07/2015.	05/15/2045.
91412G	HA	6	UNIV OF CA-TXBL-AD.....	.....	..	.....	..	.....	....1FE	570	...111.624	558	500	570	.....	.....	.....	.....	.....4.858	4.240	MN.....	3	24	07/26/2016.	05/15/2112.
91412G	XX	8	UNIV OF CA-J-REF-TXBL.....	.....	..	.....	..	.....	....1FE	5,000,000	...107.529	5,376,450	5,000,000	5,000,000	.....	.....	.....	.....	.....4.109	4.100	MN.....	26,252	205,450	03/13/2015.	05/15/2032.
914353	ZJ	9	UNIV IL-A-REF.....	.....	..	.....	..	.....	....1FE	2,465,725	...100.573	2,916,617	2,900,000	2,554,339	.....	.....22,979	.....	.....	.....3.250	4.620	AO.....	23,563	94,250	11/08/2013.	04/01/2029.
914729	SR	0	UNIV OF N TX-B-REF.....	.....	..	.....	..	.....	....1FE	5,290,000	...101.825	5,386,543	5,290,000	5,290,000	.....	.....	.....	.....	.....3.587	3.580	AO.....	40,059	134,408	01/06/2017.	04/15/2029.
914729	SS	8	UNIV OF N TX-B-REF.....	.....	..	.....	..	.....	....1FE	3,085,000	...101.994	3,146,515	3,085,000	3,085,000	.....	.....	.....	.....	.....3.687	3.680	AO.....	24,013	80,569	01/06/2017.	04/15/2030.
914729	ST	6	UNIV OF N TX-B-REF.....	.....	..	.....	..	.....	....1FE	2,250,000	...102.008	2,295,180	2,250,000	2,250,000	.....	.....	.....	.....	.....3.757	3.750	AO.....	17,846	59,877	01/06/2017.	04/15/2031.
917436	2C	0	UTAH ST HSG CORP SF MTGE REVEN.....	.....	..	.....	..	.....	....1FE	55,000	...101.324	55,728	55,000	55,000	.....	.....	.....	.....	.....5.250	5.250	JJ.....	1,444	2,888	01/21/2011.	01/01/2025.
917436	P6	8	UTAH ST HSG CORP SF MTGE REVEN.....	.....	..	.....	..	.....	....1FE	200,000	...101.498	202,996	200,000	200,000	.....	.....	.....	.....	.....5.000	5.000	JJ.....	5,000	10,000	12/04/2009.	07/01/2031.
917436	W3	7	UTAH ST HSG CORP SF MTGE REVEN.....	.....	..	.....	..	.....	....2	100,000	...103.455	103,455	100,000	100,000	.....	.....	.....	.....	.....4.600	4.600	JJ.....	2,300	4,600	10/08/2010.	07/01/2034.
921626	MM	6	VANCOUVER HSG AUTH.....	.....	..	.....	..	.....	....1FE	750,000	...103.779	778,343	750,000	750,000	.....	.....	.....	.....	.....4.000	4.000	FA.....	12,500	14,333	01/20/2017.	08/01/2039.
924166	KC	4	VERMONT ST EDUCNL &.....	.....	..	.....	..	.....	....2FE	2,305,000	...98.838	2,278,216	2,305,000	2,305,000	.....	.....	.....	.....	.....3.867	.....	AO.....	18,817	77,745	11/17/2016.	10/15/2023.
924397	BT	8	VERNON ELEC-A-TXB.....	.....	..	.....	..	.....	....2FE	6,431,200	...136.362	6,818,100	5,000,000	6,251,392	.....	.....(64,055)	.....	.....	.....8.590	5.800	JJ.....	214,750	429,500	01/07/2015.	07/01/2038.
924397	CU	4	VERNON ELEC-A-AGM-CR.....	.....	..	.....	..	.....	....1FE	12,290,506	...146.426	13,493,156	9,215,000	11,895,456	.....	.....(140,219)	.....	.....	.....8.590	5.420	JJ.....	395,784	791,569	01/07/2015.	07/01/2038.
927063	CK	1	VLG CTR CDD-B-REF-TXB.....	.....	..	.....	..	.....	....1FE	2,000,000	...104.896	2,097,920	2,000,000	2,000,000	.....	.....	.....	.....	.....4.756	4.750	AO.....	23,780	95,120	09/25/2014.	10/01/2029.
92706N	DC	4	VLG CTR CDD-REF-TXBL.....	.....	..	.....	..	.....	....1FE	6,480,000	...102.896	6,667,661	6,480,000	6,480,000	.....	.....	.....	.....	.....4.156	4.150	MN.....	44,885	269,309	09/25/2014.	11/01/2024.

SCHEDULE D - PART 1

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

E10.21

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92706N	DE	0	VLG CTR CDD-REF-TXBL.....	.....	..	.....	1FE	11,397,250	104.133	11,819,096	11,350,000	11,388,381	.....	(2,956)	.....	.....	4.756	4.710	MN.....	89,968	539,806	09/25/2014.	11/01/2029.		
927676	RZ	1	VIRGIN ISLDS-B-AGM-CR.....	.....	..	.....	1FE	1,147,106	100.758	1,133,528	1,125,000	1,145,726	.....	(1,381)	.....	.....	5.250	4.860	AO.....	14,766	59,063	02/06/2017.	10/01/2027.		
92812Q	7J	0	VA HSG DEV AUTH.....	.....	..	.....	2	535,000	101.670	543,935	535,000	535,000	.....	.....	.....	.....	4.875	4.870	AO.....	6,520	28,037	08/29/2013.	10/01/2031.		
92812Q	7Z	4	VA HSG REV AUTH -F.....	.....	..	.....	2	500,000	113.228	566,140	500,000	500,000	.....	.....	.....	.....	5.250	5.250	AO.....	6,563	26,250	09/11/2013.	10/01/2038.		
92812Q	M4	6	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....	2	500,000	106.730	533,650	500,000	500,000	.....	.....	.....	.....	5.100	5.100	JJ.....	12,750	25,500	11/16/2010.	01/01/2041.		
92812Q	ZF	7	VIRGINIA ST HSG DEV AUTH.....	.....	..	.....	2	1,000,000	104.105	1,041,050	1,000,000	1,000,000	.....	.....	.....	.....	5.000	5.000	JD.....	4,167	50,000	10/27/2009.	12/01/2039.		
92812U	Q2	7	VA HSG DEV-NON-AMT.....	.....	..	.....	2	2,000,000	110.523	2,210,460	2,000,000	2,000,000	.....	.....	.....	.....	4.750	4.750	AO.....	23,750	95,000	11/19/2013.	10/01/2038.		
934867	DG	4	WARREN CNTY-TXBL-REF.....	.....	..	.....	1FE	1,565,000	101.078	1,581,871	1,565,000	1,565,000	.....	.....	.....	.....	3.831	3.830	JD.....	4,996	59,955	01/14/2016.	12/01/2030.		
934867	DH	2	WARREN CNTY-TXBL-REF.....	.....	..	.....	1FE	880,000	99.666	877,061	880,000	880,000	.....	.....	.....	.....	3.921	3.920	JD.....	2,875	34,505	01/14/2016.	12/01/2031.		
934867	DJ	8	WARREN CNTY-TXBL-REF.....	.....	..	.....	1FE	5,000,000	103.377	5,168,850	5,000,000	5,000,000	.....	.....	.....	.....	4.397	4.390	JD.....	18,321	219,850	01/14/2016.	12/01/2038.		
939781	R8	5	WA HGR ED-B-TXBL.....	.....	..	.....	1FE	9,856,880	117.995	9,439,600	8,000,000	9,726,596	.....	(46,352)	.....	.....	6.000	4.440	AO.....	120,000	480,000	01/15/2015.	04/01/2040.		
93978X	AX	8	WASHINGTON ST HSG FIN COMMISSI.....	.....	..	.....	2	95,000	101.183	96,124	95,000	95,000	.....	.....	.....	.....	4.750	4.750	AO.....	1,128	4,513	12/09/2009.	04/01/2028.		
944488	QK	4	WAYNE CNTY-BLDG-JAIL.....	.....	..	.....	2	10,619,363	115.758	10,470,311	9,045,000	10,426,377	.....	(192,986)	.....	.....	10.000	4.360	JD.....	75,375	662,750	11/21/2017.	12/01/2040.		
944488	QL	2	WAYNE CNTY-BLDG-JAIL.....	.....	..	.....	2	1,652,094	113.227	1,641,792	1,450,000	1,620,194	.....	(31,900)	.....	.....	9.250	4.790	JD.....	11,177	120,154	11/28/2017.	12/01/2025.		
95805M	BA	5	WSTRN CONTRA COSTA CA TRANSPRT.....	.....	..	.....	2	243,775	100.254	245,622	245,000	245,000	.....	.....	.....	.....	5.000	4.910	MN.....	2,042	12,250	09/21/2009.	05/01/2023.		
976904	A3	6	WISCONSIN ST HSG & EC.....	.....	..	.....	2	1,280,000	103.523	1,325,094	1,280,000	1,280,000	.....	.....	.....	.....	4.000	4.000	MN.....	8,533	51,726	11/20/2015.	11/01/2030.		
976904	H5	4	WISCONSIN ST HSG & EC.....	.....	..	.....	2	1,000,000	105.023	1,050,230	1,000,000	1,000,000	.....	.....	.....	.....	4.500	4.500	MN.....	7,500	38,625	12/13/2016.	05/01/2054.		
976904	L8	3	WI HSG & ECON DEV-A.....	.....	..	.....	2	500,000	102.073	510,365	500,000	500,000	.....	.....	.....	.....	4.150	4.150	MN.....	576	.....	11/29/2017.	05/01/2055.		
977100	FL	5	WI GEN FUND-A-PREREF.....	.....	..	.....	2	51,299	105.823	52,912	50,000	50,792	.....	(507)	.....	.....	6.000	4.750	MN.....	500	3,000	02/03/2017.	05/01/2033.		
977100	FU	5	WI GEN FUND-A-UNREF.....	.....	..	.....	2	256,496	105.823	264,558	250,000	253,960	.....	(2,536)	.....	.....	6.000	4.750	MN.....	2,500	15,000	02/03/2017.	05/01/2033.		
97710B	A8	5	WISCONSIN ST HLTH & EDUCTNL FA.....	.....	..	.....	2	487,065	109.031	545,155	500,000	493,582	.....	1,004	.....	.....	5.125	5.320	AO.....	6,406	25,625	12/03/2010.	10/01/2025.		
97710B	G4	8	WISCONSIN ST HLTH & EDUCTNL FA.....	.....	..	.....	2	315,993	113.574	340,722	300,000	307,024	.....	(1,660)	.....	.....	6.000	5.220	MN.....	3,000	18,000	05/25/2011.	05/01/2026.		
97710B	G7	1	WISCONSIN ST HLTH & EDUCTNL FA.....	.....	..	.....	2	259,270	113.574	283,935	250,000	254,368	.....	(968)	.....	.....	6.000	5.410	MN.....	2,500	15,000	08/17/2011.	05/01/2041.		
97710B	MS	8	WISCONSIN ST HLTH & EDUCTNL FA.....	.....	..	.....	2	264,880	104.566	271,872	260,000	261,161	.....	(691)	.....	.....	5.250	4.870	AO.....	3,413	13,650	07/29/2010.	04/01/2039.		
979585	AW	6	WOODLAND WTR-B-REF.....	.....	..	.....	2	979,550	102.772	1,027,720	1,000,000	979,894	.....	344	.....	.....	4.697	4.850	MS.....	15,657	23,485	06/21/2017.	03/01/2039.		
98267V	CM	3	WYANDOTTE CO-CABS.....	@.....			3Z	3,478,200	36.333	3,633,300	10,000,000	3,544,963		66,763				6.320	N/A.....				09/07/2017.	09/01/2034.	
982788	FJ	5	WYANDOTTE ELEC-B-REF.....	.....	..	.....	1FE	5,000,000	103.485	5,174,250	5,000,000	5,000,000	.....	.....	.....	.....	4.921	4.920	AO.....	61,513	246,050	09/16/2015.	10/01/2026.		
98322Q	DW	4	WYOMING ST CMNTY DEV AUTH HSGR.....	.....	..	.....	2	60,000	100.803	60,482	60,000	60,000	.....	.....	.....	.....	4.250	4.250	JD.....	213	2,550	05/25/2012.	12/01/2037.		
98322Q	JR	9	WYOMING CMNTY DEV-AMT.....	.....	..	.....	2	220,550	102.986	226,569	220,000	220,421	.....	(52)	.....	.....	4.000	3.960	JD.....	733	9,713	08/06/2015.	06/01/2030.		
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....									1,289,988,579	XXX	1,359,752,496	1,321,782,520	1,300,640,610	0	2,128,116	0	0	XXX	XXX	XXX	16,323,044	47,729,215	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
01F030	62	9	FNCL 3 2/13 MBS 30YR.....	.....	.....	.....	4	9,356,689	99.869	9,362,719	9,375,000	9,356,689	.....	.....	.....	.....	3.000	3.040	MON...	.....	.....	12/14/2017.	02/01/2043.		
01F032	62	5	FNCL 3.5 2/12.....	.....	.....	.....	4	6,136,641	102.512	6,150,720	6,000,000	6,136,641	.....	.....	.....	.....	3.500	3.100	MON...	.....	.....	12/12/2017.	08/01/2041.		
01F040	61	0	FNCL 4 1/12.....	.....	.....	.....	4	3,008,867	104.574	3,006,503	2,875,000	3,008,867	.....	.....	.....	.....	4.000	2.890	MON...	.....	.....	12/06/2017.	03/01/2041.		
3128HJ	AH	9	FG W30008.....	.....	.....	.....	4	3,569,217	114.804	3,572,213	3,111,559	3,341,776	.....	(52,601)	.....	.....	7.645	5.620	MON...	19,823	237,879	12/08/2009.	05/01/2025.		
3128ME	A3	5	FG G15226.....	.....	.....	.....	4	625,297	101.429	626,838	618,007	622,793	.....	(6,197)	.....	.....	4.500	1.590	MON...	2,318	9,270	08/22/2017.	08/01/2020.		
312945	DS	4	FG A96413.....	.....	C.....	.....	4	127,037	105.029	133,432	127,042	127,030	.....	(6)	.....	.....	4.000	4.030	MON...	423	5,082	12/02/2010.	01/01/2041.		
3132HP	NB	6	FG Q13086.....	.....	C.....	.....	4	111,926	100.631	107,445	106,771	110,604	.....	(567)	.....	.....	3.000	2.410	MON...	267	3,203	11/15/2012.	11/01/2042.		
3133T2	GN	4	FHR 1636 B.....	.....	.....	.....	2,4	6	57,614	8.188	15,597	.....	2,822	.....	(940)	.....	4.000	553.150	MON...	635	7,618	02/06/1997.	11/15/2023.		
3133T4	GM	2	FHG 27 SD.....	.....	.....	.....	2,4	1	102,051	136.213	174,432	128,058	107,311	.....	6,717	.....	24.559	42.810	MON...	2,766	34,945	12/23/2008.	03/25/2024.		
3133TD	SX	5	FHR 2060 Z.....	.....	C.....	.....	2,4	1	550,778	111.018	586,258	528,074	548,882	.....	(6,534)	.....	6.500	5.180	MON...	2,860	34,325	11/01/2002.	05/15/2028.		
3133TG	ZW	2	FHR 2107 Z.....	.....	C.....	.....	2,4	1	249,309	110.071	286,532	260,315	254,472	.....	1,393	.....	6.000	6.880	MON...	1,302	15,619	07/16/2002.	12/15/2028.		
31349T	E4	9	FH 781955.....	.....	C.....	.....	4	1	489,658	105.426	509,706	483,471	492,631	.....	573	.....	3.523	3.230	MON...	2,630	13,474	09/07/2004.	05/01/2034.		

SCHEDULE D - PART 1

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

E10.22

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
31358Q	SY 2	FNR G92-52 SQ.....		..	4.6		1		13,046	#####	12,901		11,651			(92)		6,494.910	...44.820	MON...	57	8,475	12/23/2008.	09/25/2022.
31358U	B5 4	FNR 1993-51 E.....	@.....	..	4		1		16,152	94.808	17,728	18,699	17,684		538			2.930	N/A.....				11/12/1998.	02/25/2023.
31359F	DD 7	FNR 1993-202 SZ.....	.....	..	4	.....	1	.....	71,879	110.114	75,551	68,611	72,092	.....	(1,494)	.....	10.000	7.450	MON...	572	6,861	12/20/2006.	11/25/2023.	
31359U	G6 6	FNR 1998-57 ZE.....	C.....	..	4	.....	1	.....	227,361	107.800	248,877	230,868	230,882	.....	(65)	.....	6.500	6.520	MON...	1,251	15,006	06/19/2002.	10/25/2028.	
31364J	LN 1	FNS 285 1.....	@.....	..	4		1		42,727	94.256	49,344	52,351	52,351		18				N/A.....				11/02/1998.	02/25/2027.
3136A2	5F 6	FNR 2011-141 EA.....	C.....	..	4	.....	1	.....	1,880,724	99.414	1,852,628	1,863,545	1,871,900	.....	(11,930)	.....	1.750	1.110	MON...	2,718	32,612	02/12/2016.	07/25/2021.	
3136AE	HR 1	FANNIE MAE.....	.....	..	4	.....	1	.....	2,501,080	84.192	2,997,482	3,560,256	2,589,484	.....	30,609	.....	3.648	6.870	MON...	11,746	159,527	03/06/2014.	06/25/2043.	
3136AE	QF 7	FNR 2013-55 KS.....	.....	..	4	.....	1	.....	3,281,967	86.107	2,961,127	3,438,865	3,319,095	.....	4,738	.....	3.671	4.590	MON...	2,104	151,367	05/13/2013.	06/25/2043.	
3136AE	XK 8	FNR 2013-64 SH.....	.....	..	4	.....	1	.....	3,965,437	83.208	3,450,560	4,146,862	4,019,204	.....	5,035	.....	3.671	4.550	MON...	2,538	182,531	05/13/2013.	06/25/2043.	
3136AJ	EM 4	FANNIE MAE.....		..	4		1		1,927,596	93.143	1,927,596	2,069,497	1,927,596				3.500	4.580	MON...				12/21/2017.	11/25/2031.
31371M	LB 1	FN 256022.....	C.....	..	4	.....	1	.....	12,891	110.814	13,169	11,884	12,946	.....	(265)	.....	5.500	3.750	MON...	54	654	08/09/2011.	12/01/2035.	
31377E	2Q 1	FANNIE MAE.....	.....	..	4	.....	1	.....	590,975	99.853	584,049	584,909	593,235	.....	(1,431)	.....	7.250	7.030	MON...	3,534	31,804	03/21/2017.	07/01/2027.	
31377T	FQ 4	FN 386375.....	C.....	..	4	.....	1	.....	895,684	101.598	913,085	898,717	896,487	.....	(555)	.....	4.790	4.800	MON...	3,587	43,049	08/27/2009.	08/01/2028.	
31377T	UW 4	FN 386797.....	C.....	..	4	.....	1	.....	440,416	102.533	441,749	430,833	431,086	.....	(1,546)	.....	5.310	5.020	MON...	1,906	22,877	08/27/2009.	01/01/2022.	
31377U	FH 1	FN 387268.....	C.....	..	4	.....	1	.....	757,088	107.961	802,494	743,313	752,130	.....	(2,490)	.....	5.460	5.120	MON...	3,382	40,585	06/25/2009.	02/01/2025.	
31377U	PU 1	FN 387535.....	C.....	..	4	.....	1	.....	798,740	107.511	858,540	798,556	800,701	.....	(704)	.....	5.100	5.040	MON...	3,507	41,292	06/19/2009.	08/01/2025.	
31377U	TV 5	FN 387664.....	C.....	..	4	.....	1	.....	2,031,049	107.257	2,181,593	2,033,982	2,037,709	.....	(1,669)	.....	5.100	5.070	MON...	8,644	103,733	06/19/2009.	10/01/2025.	
31377U	TZ 6	FN 387668.....	C.....	..	4	.....	1	.....	1,151,462	106.225	1,180,049	1,110,895	1,121,757	.....	(4,943)	.....	5.360	4.940	MON...	4,962	59,544	09/16/2009.	10/01/2035.	
3137A5	VL 5	FHR 3786 SG.....	.....	..	2.4	.....	1	.....	1,872,235	100.675	2,385,931	2,369,918	1,792,976	.....	37,556	.....	6.381	12.810	MON...	6,895	175,881	01/27/2011.	01/15/2041.	
3137A6	T6 9	FHR 3812 EY.....	C.....	..	2.4	.....	1	.....	4,326,953	102.922	5,146,121	5,000,000	4,710,073	.....	62,665	.....	3.500	4.840	MON...	14,583	175,000	03/02/2011.	02/15/2031.	
3137A6	US 9	FHR 3808 DB.....	C.....	..	2.4	.....	1	.....	4,332,813	102.341	5,117,070	5,000,000	4,709,317	.....	62,831	.....	3.500	4.820	MON...	14,583	175,000	03/02/2011.	02/15/2031.	
3137AF	UM 2	FHR 3942 JZ.....	C.....	..	2.4	.....	1	.....	1,555,615	103.284	1,692,613	1,638,783	1,593,056	.....	15,817	.....	4.000	5.550	MON...	5,463	65,551	10/17/2011.	10/15/2041.	
3137AJ	3V 4	FHR 3954 PD.....	C.....	..	2.4	.....	1	.....	310,302	95.942	297,062	309,624	310,085	.....	(139)	.....	2.000	1.950	MON...	516	6,192	01/17/2012.	07/15/2041.	
3137AM	XJ 1	FHR 4011 DA.....	C.....	..	2.4	.....	1	.....	689,356	104.610	695,073	664,440	688,471	.....	(2,910)	.....	4.000	3.580	MON...	2,215	26,578	03/08/2012.	09/15/2041.	
3137AM	XL 6	FHR 4011 DC.....	C.....	..	2.4	.....	1	.....	776,655	104.893	786,635	749,938	769,429	.....	(2,389)	.....	4.000	3.710	MON...	2,500	29,998	03/14/2012.	09/15/2041.	
3137AV	2Y 2	FHR 4122 SA.....	.....	..	2.4	.....	1	.....	984,756	96.427	1,085,231	1,125,436	981,085	.....	2,016	.....	5.058	7.370	MON...	2,602	67,174	07/15/2014.	10/15/2042.	
3137B1	N4 0	FHR 4198 SH.....	.....	..	2.4	.....	1	.....	7,932,846	88.661	8,226,137	9,278,182	8,147,474	.....	78,395	.....	3.528	5.500	MON...	14,959	385,308	07/23/2014.	02/15/2033.	
3137B2	3A 6	FHR 4211 SA.....	.....	..	2.4	.....	1	.....	2,493,462	86.780	2,597,257	2,992,903	2,471,819	.....	38,114	.....	3.660	7.370	MON...	5,034	132,916	07/21/2014.	05/15/2043.	
3137BE	RD 8	FHR 4399 A.....	C.....	..	2.4	.....	1	.....	344,452	99.990	340,483	340,515	342,145	.....	(4,897)	.....	2.500	1.160	MON...	709	8,513	09/12/2016.	07/15/2024.	
31381G	JE 9	FN 460261.....	C.....	..	4	.....	1	.....	140,884	100.016	160,182	160,155	159,634	.....	105	.....	6.985	7.040	MON...	963	10,977	02/11/2000.	12/25/2018.	
31381K	4L 0	FN 463527.....	C.....	..	4	.....	1	.....	1,794,218	109.636	1,899,987	1,732,986	1,763,692	.....	(5,148)	.....	5.010	4.460	MON...	7,476	88,028	09/18/2009.	10/01/2024.	
31381K	6Z 7	FN 463588.....	C.....	..	4	.....	1	.....	2,108,460	110.016	2,236,202	2,032,614	2,071,537	.....	(6,242)	.....	5.090	4.760	MON...	8,622	103,460	09/10/2009.	12/01/2024.	
31384L	NJ 9	FN 526993.....	C.....	..	4	.....	1	.....	145,071	102.124	153,528	150,335	145,589	.....	688	.....	4.305	5.490	MON...	553	6,865	03/08/2000.	11/01/2028.	
31389L	4B 2	FN 629118.....	C.....	..	4	.....	1	.....	61,322	104.763	65,036	62,078	62,388	.....	139	.....	3.026	3.360	MON...	156	1,803	04/16/2002.	02/01/2032.	
3138A1	JB 8	FN AH0257.....	C.....	..	4	.....	1	.....	59,080	105.102	63,915	60,812	59,450	.....	192	.....	4.000	4.590	MON...	203	2,432	12/16/2010.	12/01/2040.	
3138A2	EC 9	FN AH1030.....	C.....	..	4	.....	1	.....	122,604	107.172	131,481	122,681	125,506	.....	(484)	.....	4.500	3.820	MON...	460	5,521	01/10/2011.	12/01/2040.	
3138A4	6Y 6	FN AH3586.....	C.....	..	4	.....	1	.....	164,383	105.108	174,095	165,633	166,951	.....	(295)	.....	4.000	3.750	MON...	552	6,625	11/16/2010.	01/01/2041.	
3138A5	NC 2	FN AH3986.....	C.....	..	4	.....	1	.....	183,766	105.062	191,633	182,399	186,696	.....	(894)	.....	4.000	3.610	MON...	608	7,296	08/08/2011.	02/01/2041.	
3138A9	CW 2	FN AH7284.....	C.....	..	4	.....	1	.....	129,296	105.057	134,189	127,729	131,978	.....	(1,075)	.....	4.000	3.040	MON...	426	5,109	10/07/2011.	03/01/2041.	
3138AB	YR 4	FN AH9719.....	C.....	..	4	.....	1	.....	145,257	107.210	153,229	142,923	147,389	.....	(964)	.....	4.500	3.520	MON...	536	6,432	07/14/2011.	04/01/2041.	
3138AK	RJ 0	FN AI5888.....	C.....	..	4	.....	1	.....	137,981	105.113	143,044	136,085	137,639	.....	(361)	.....	4.000	3.590	MON...	454	5,443	08/01/2011.	07/01/2041.	
3138E0	6C 8	FANNIE MAE.....	C.....	..	4	.....	1	.....	5,728,427	103.316	5,856,607	5,668,625	5,756,004	.....	(14,929)	.....	3.500	3.160	MON...	16,533	198,402	06/17/2014.	12/01/2041.	
3138E9	P2 0	FN AK4940.....	C.....	..	4	.....	1	.....	136,051	103.319	138,178	133,739	137,239	.....	(549)	.....	3.500	3.030	MON...	390	4,681	04/18/2012.	03/01/2042.	

SCHEDULE D - PART 1

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

E10.23

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				Code	For ei gn	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138L3	WT	8	FANNIE MAE			4	1	4,386,289	99.763	4,422,307	4,432,795	4,404,597		11,720			3.050	3.190	MON	11,642	103,296	03/06/2017	05/01/2028
3138LE	YS	4	FANNIE MAE			4	1	3,731,853	97.431	3,829,289	3,930,256	3,748,443		14,034			2.540	3.170	MON	8,596	84,022	01/27/2017	08/01/2028
3138LF	B7	2	FANNIE MAE			4	1	2,020,316	96.271	1,985,004	2,061,892	2,020,427		(5,262)			2.840	3.050	MON	4,880	4,880	11/28/2017	09/01/2036
3138LF	QX	9	FANNIE MAE			4	1	1,852,793	96.586	1,856,665	1,922,273	1,859,804		3,645			2.840	3.270	MON	4,701	45,949	02/16/2017	10/01/2036
3138LY	5E	3	FN AO8044	C		4	1	69,774	103.396	68,344	66,099	70,136		(703)			3.500	2.080	MON	193	2,313	11/15/2012	07/01/2042
3138M6	N2	9	FN AP3108	C		4	1	193,205	103.283	187,319	181,364	191,547		(1,225)			3.500	2.580	MON	529	6,348	11/15/2012	10/01/2042
3138MB	MB	9	FN AP7553	C		4	1	178,921	100.560	173,720	172,752	178,968		(786)			3.000	2.380	MON	432	5,183	11/14/2012	09/01/2042
31392G	CF	0	FNR 2002-81 SM			4,6	1	45,283	17.769	98,721		8,089		(1,989)			5.447	4,539.230	MON	504	32,971	12/23/2008	12/25/2032
31393B	R8	0	FNR 2003-35 SW			4	1	53,276	126.986	81,359	64,069	53,773		3,356			14.418	23.460	MON	810	10,541	12/23/2008	05/25/2033
31393D	JL	6	FNR 2003-64 ZG	C		4	1	1,946,323	107.998	1,969,092	1,823,254	1,955,561		(36,727)			5.500	3.090	MON	8,357	100,279	04/23/2010	07/25/2033
31394N	HE	1	FHR 2741 GH	C		2,4	1	2,845,759	110.177	3,073,896	2,789,960	2,801,907		(3,239)			5.500	5.480	MON	12,787	153,448	03/25/2004	01/15/2034
31394R	NN	5	FHR 2752 MY	C		2,4	1	1,278,762	110.365	1,383,804	1,253,832	1,259,487		(1,470)			5.500	5.420	MON	5,747	68,961	03/19/2004	02/15/2034
31395V	CC	1	FHR 2992 JP	C		2,4	1	256,439	100.327	259,549	258,702	258,122		1,028			4.750	5.040	MON	1,024	12,288	06/06/2005	06/15/2035
31396E	3H	7	FHR 3053 Z	C		2,4	1	3,436,536	105.462	3,096,306	2,935,944	3,229,062		(73,231)			5.000	2.370	MON	12,233	146,797	12/14/2012	02/15/2035
31396L	S4	3	FNR 2006-115 AI			4,6	1	15,952	12.911	26,792		3,008		(2,932)			5.707	889.200	MON	197	12,801	02/12/2009	12/25/2036
31396N	G7	5	FHR 3143 BC	C		2,4	1	4,961,753	108.955	5,256,640	4,824,555	4,944,857		(31,582)			5.500	4.770	MON	22,113	265,351	08/20/2009	02/15/2036
31396N	RF	5	FHRR R007 ZA	C		2,4	1	4,141,204	111.103	4,266,268	3,839,898	4,107,736		(72,131)			6.000	3.860	MON	19,199	230,394	12/14/2012	05/15/2036
31396W	D8	6	FNR 2007-65 ZE	C		4	1	493,379	105.071	486,218	462,750	530,707		(43,555)			5.500	(4.820)	MON	2,121	25,451	12/14/2012	07/25/2037
31396Y	F7	2	FNR 2008-29 ZA	C		4	1	820,425	106.460	801,723	753,072	837,773		(21,003)			4.500	1.600	MON	2,824	33,888	06/10/2013	04/25/2038
31397A	RJ	4	FHR 3203 Z	C		2,4	1	2,332,280	108.040	2,492,755	2,307,242	2,328,082		(6,373)			5.000	4.710	MON	9,614	115,362	02/01/2011	07/15/2036
31397L	VX	4	FNR 2008-48 SI			4,6	1	455	0.182	1,186		75		(62)			0.050	1,239.960	MON	5	326	04/01/2009	06/25/2037
31397M	6F	9	FNR 2009-1 ST			4,6	1	25,547	15.237	56,881		5,923		(2,386)			4.947	846.110	MON	308	20,286	02/13/2009	02/25/2039
31397Q	B2	3	FNR 2011-17 NY	C		4	1	5,145,000	102.831	6,169,867	6,000,000	5,551,649		65,063			3.500	4.930	MON	17,500	210,000	02/25/2011	03/25/2031
31397Q	UQ	9	FNR 2011-6 BA	C		4	1	14,606	100.585	15,662	15,571	15,645		(218)			2.750	1.400	MON	36	428	07/13/2011	06/25/2020
31397S	SR	6	FNR 2011-29 AL	C		4	1	4,805,625	101.720	5,594,646	5,500,000	5,184,581		67,500			3.500	4.910	MON	16,042	192,500	03/24/2011	04/25/2031
31398F	ER	8	FNR 2009-77 ZA	C		4	1	2,340,159	106.434	2,915,887	2,739,601	2,570,449		49,641			4.500	6.890	MON	10,274	123,282	02/22/2010	10/25/2039
31398J	VX	8	FHR 3578 BO	@		2,4	1	26,826	83.229	28,442	34,173	29,756		776				2.470	N/A			03/12/2010	10/15/2036
31398N	W7	5	FANNIE MAE			4	1	683,801	99.922	711,184	711,739	713,180		(5,466)			2.500	1.380	MON	1,483	11,066	08/11/2017	03/25/2024
31398S	KG	7	FNR 2010-142 ZB	C		4	1	4,529,477	102.861	5,525,972	5,372,248	5,027,403		126,880			4.000	6.780	MON	17,908	214,890	12/03/2010	12/25/2040
31401C	TK	9	FN 704454	C		4	1	357,120	105.475	377,934	358,315	361,294		(124)			3.437	3.200	MON	1,026	11,562	04/02/2003	05/01/2033
31402G	RN	5	FN 728693	C		4	1	279,009	105.410	292,033	277,044	280,792		173			3.333	3.180	MON	769	8,572	04/30/2003	07/01/2033
31402Q	WH	0	FN 735148	C		4	1	484,734	105.028	566,190	539,083	543,578		(765)			3.445	2.940	MON	1,549	17,456	12/09/2004	07/01/2034
31402R	K9	9	FN 735720	C		4	1	708,463	106.371	728,119	684,505	689,076		(5,471)			5.260	4.870	MON	3,000	59,421	09/04/2009	06/01/2023
31409K	VM	6	FN 873720	C		4	1	1,917,583	110.125	1,912,982	1,737,089	1,798,714		(18,576)			6.310	5.120	MON	9,134	109,610	09/16/2009	06/01/2036
31409L	7J	8	FN 874897	C		4	1	1,224,252	113.349	1,252,574	1,105,058	1,156,327		(10,766)			6.310	5.160	MON	5,811	69,729	09/18/2009	10/01/2037
31409L	Q7	3	FN 874478	C		4	1	969,094	110.499	998,516	903,642	929,648		(6,372)			5.880	5.100	MON	4,428	53,134	09/18/2009	04/01/2037
31412Q	2W	8	FN 932389	C		4	1	125,902	107.205	136,275	127,115	127,684		(142)			4.500	4.380	MON	477	5,720	12/16/2010	01/01/2040
31416N	YV	8	FN AA5223	C		4	1	85,852	105.283	87,588	83,193	86,230		(600)			4.000	3.560	MON	277	3,328	08/25/2011	03/01/2039
31416W	T9	3	FN AB1475	C		4	1	228,009	107.169	238,716	222,746	230,941		(1,832)			4.500	3.810	MON	835	10,024	07/29/2011	09/01/2040
31417A	JK	6	FN AB3865	C		4	1	147,849	103.518	152,101	146,931	149,453		(382)			3.500	3.030	MON	429	5,143	11/07/2011	11/01/2041
31417D	KX	0	FN AB6609	C		4	1	5,122,165	103.283	5,246,155	5,079,380	5,192,770		(19,816)			3.500	2.980	MON	14,815	177,778	07/07/2014	10/01/2042
31417Y	SC	2	FN MA0514	C		4	1	63,903	105.108	64,754	61,607	64,211		(589)			4.000	3.100	MON	205	2,464	12/21/2011	09/01/2040

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418A	FD	5	FN MA1063.....	C.....	4.....	43,232	...101.933	43,122	42,304	43,279	.....	.....(645)	.....	.....	.....3.000	1.440	MON...	106	1,269	05/03/2012.	05/01/2022.
31418U	WW	0	FN AD6960.....	C.....	4.....	99,996	...107.122	106,072	99,020	101,393	.....	.....(600)	.....	.....	.....4.500	3.590	MON...	371	4,456	12/03/2010.	07/01/2040.
31418W	FJ	4	FN AD8268.....	C.....	4.....	101,804	...107.065	106,778	99,732	101,716	.....	.....(451)	.....	.....	.....4.500	4.110	MON...	374	4,488	01/25/2011.	09/01/2040.
31419J	M8	8	FN AE7582.....	C.....	4.....	156,185	...106.705	163,435	153,164	154,555	.....	.....(599)	.....	.....	.....4.500	4.040	MON...	574	6,892	01/25/2011.	11/25/2040.
31419L	C7	6	FN AE9093.....	C.....	4.....	183,270	...105.130	189,717	180,458	185,102	.....	.....(946)	.....	.....	.....4.000	3.580	MON...	602	7,218	08/08/2011.	12/01/2040.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					146,598,043	XXX	154,470,395	152,378,900	148,523,640	0	177,634	0	0	XXX	XXX	XXX	428,418	5,754,082	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities

3136AE	7B	7	FNA 2013-M10 AFL.....	C.....	4.....	1,355,774	...96.143	1,319,995	1,372,936	1,373,424	.....	.....10,611	.....	.....	.....1.792	2.160	MON...	494	18,975	10/23/2015.	06/25/2023.
3136AE	GM	3	FNA 2013-M7 ASQ2.....	C.....	4.....	83,818	...99.721	83,527	83,760	83,724	.....	.....(83)	.....	.....	.....1.233	1.070	MON...	86	1,180	05/26/2016.	03/26/2018.
3136AG	QM	7	FNA 2013-M13 A.....	C.....	4.....	106,860	...99.807	124,520	124,760	124,708	.....	.....(286)	.....	.....	.....1.600	1.370	MON...	166	2,040	08/19/2015.	05/25/2018.
3136AM	M6	3	FNA 2015-M4 ABV2.....	C.....	4.....	163,300	...99.371	161,838	162,861	163,336	.....	.....572	.....	.....	.....2.369	2.400	MON...	322	5,330	04/03/2017.	07/25/2022.
3136AM	M6	3	FNA 2015-M4 ABV2.....	C.....	4.....	730,086	...99.371	728,270	732,874	730,745	.....	.....2,574	.....	.....	.....2.369	2.400	MON...	1,447	23,986	04/03/2017.	07/25/2022.
3136AN	LH	8	FNA 2015-M7 AB2.....	C.....	4.....	1,249,334	...98.892	1,279,824	1,294,153	1,260,532	.....	.....41,889	.....	.....	.....2.502	2.940	MON...	2,698	42,876	08/06/2015.	12/25/2024.
3136AP	3Z	3	FNA 2015-M12 FA.....	C.....	4.....	1,803,369	...100.112	1,802,128	1,800,099	1,803,207	.....	.....(1,562)	.....	.....	.....1.622	1.390	MON...	2,446	13,869	07/12/2017.	04/25/2020.
3136AS	4S	2	FNA 2016-M7 AB1.....	C.....	4.....	2,830,839	...95.983	2,723,952	2,837,935	2,831,683	.....	.....693	.....	.....	.....1.860	1.890	MON...	4,399	52,792	07/12/2016.	09/25/2026.
3136AS	4T	0	FANNIEMAE-ACES.....	C.....	4.....	2,317,969	...96.168	2,308,050	2,400,000	2,323,116	.....	.....5,148	.....	.....	.....2.384	2.820	MON...	4,769	33,385	05/11/2017.	09/25/2026.
3136AT	5G	5	FNA 2016-M11 AL.....	C.....	4.....	2,925,377	...98.120	2,943,405	2,999,799	2,965,198	.....	.....4,844	.....	.....	.....2.944	3.090	MON...	7,360	92,441	12/07/2016.	07/25/2039.
3136AT	X4	1	FANNIEMAE-ACES.....	C.....	4.....	4,114,673	...97.711	4,075,255	4,170,717	4,116,952	.....	.....3,758	.....	.....	.....2.350	2.580	MON...	8,168	40,838	07/11/2017.	11/25/2045.
3136AT	YV	0	FNA 2016-M9 AB2.....	C.....	4.....	2,154,621	...94.156	2,189,127	2,325,000	2,181,726	.....	.....25,220	.....	.....	.....2.217	3.070	MON...	4,295	51,545	12/15/2016.	06/25/2026.
3136AV	QQ	5	FANNIEMAE-ACES.....	C.....	4.....	798,209	...99.227	800,318	806,549	800,711	.....	.....737	.....	.....	.....2.486	2.660	MON...	1,671	15,319	03/16/2016.	12/25/2026.
3136AW	WE	3	FANNIEMAE-ACES.....	C.....	4.....	1,979,516	...99.494	1,971,938	1,981,954	1,981,978	.....	.....55	.....	.....	.....2.739	2.740	MON...	4,524	31,667	05/09/2017.	11/25/2028.
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....					22,613,745	XXX	22,512,147	23,093,397	22,741,040	0	94,170	0	0	XXX	XXX	XXX	42,845	426,243	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....					1,459,200,367	XXX	1,536,735,038	1,497,254,817	1,471,905,290	0	2,399,920	0	0	XXX	XXX	XXX	16,794,307	53,909,540	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

00027@	AA	5	AAAH ACQUISITION CORPORATION.....	.....	4.....	651,230	...99.100	652,429	661,377	652,429	.....	.....1,055	.....	.....	.....8.573	9.060	MON...	4,834	57,113	10/10/2017.	12/14/2021.
00027@	AB	3	AAAH ACQUISITION CORPORATION.....	.....	4.....	43,313	...100.000	43,313	43,313	43,313	.....	.....	.....	.....	.....8.477	8.570	MON...	112	2,081	12/21/2017.	12/15/2021.
00095@	AA	2	ADCS CLINICS - TL.....	.....	2.....	1,564,902	...100.000	1,585,041	1,585,041	1,585,041	.....	.....18,567	.....	.....	.....7.272	7.360	MON...	640	168,819	05/18/2016.	05/18/2022.
00095@	AC	8	ADCS CLINICS - REV.....	.....	2.....	91,918	...100.000	91,918	91,918	91,918	.....	.....	.....	.....	.....7.484	7.420	MON...	593	2,739	09/08/2017.	05/18/2022.
00095@	AD	6	ADCS CLINICS - DD TL.....	.....	2.....	124,229	...100.000	124,229	124,229	124,229	.....	.....	.....	.....	.....7.484	7.420	MON...	51	34,316	12/29/2017.	05/18/2022.
001055	AN	2	AFLAC INC.....	.....	1FE.....	229,936	...100.083	230,191	230,000	229,971	.....	.....13	.....	.....	.....2.400	2.400	MS.....	1,625	5,520	03/09/2015.	03/16/2020.
00125@	AA	6	AGS RCM HEALTHCARE - TL.....	.....	2.....	3,932,265	...98.861	3,934,712	3,980,025	3,934,712	.....	.....2,447	.....	.....	.....8.059	8.320	MON...	15,864	115,538	08/17/2017.	08/17/2023.
00184A	AG	0	TIME WARNER INC.....	.....	2FE.....	6,704,632	...141.284	7,557,310	5,349,000	6,594,854	.....	.....(50,619)	.....	.....	.....7.700	5.310	MN.....	68,646	411,873	03/15/2017.	05/01/2032.
00206R	AZ	5	AT&T INC.....	.....	2FE.....	42,547	...103.603	41,441	40,000	41,393	.....	.....(360)	.....	.....	.....3.875	2.850	FA.....	586	1,550	09/04/2014.	08/15/2021.
00206R	CG	5	AT&T INC.....	.....	2.....	267,769	...98.908	286,834	290,000	268,117	.....	.....348	.....	.....	.....4.800	5.330	JD.....	619	13,920	03/02/2017.	06/15/2044.
00206R	CM	2	AT&T INC.....	.....	2.....	92,439	...100.177	90,160	90,000	91,925	.....	.....(400)	.....	.....	.....3.000	2.490	JD.....	1,358	1,350	09/09/2016.	06/30/2022.
00206R	CN	0	AT&T INC.....	.....	2.....	69,666	...98.315	68,821	70,000	69,744	.....	.....30	.....	.....	.....3.400	3.450	MN.....	304	2,380	05/01/2015.	05/15/2025.
00206R	CP	5	AT&T INC.....	.....	2.....	4,598,442	...99.406	4,622,406	4,650,000	4,599,533	.....	.....1,165	.....	.....	.....4.500	4.580	MN.....	26,738	175,500	06/09/2017.	05/15/2035.
00206R	CQ	3	AT&T INC.....	.....	2.....	123,339	...97.804	136,927	140,000	123,781	.....	.....231	.....	.....	.....4.750	5.560	MN.....	850	6,650	02/01/2016.	05/15/2046.
00206R	CT	7	AT&T INC.....	.....	2.....	1,295,652	...102.285	1,319,484	1,290,000	1,295,186	.....	.....(466)	.....	.....	.....4.125	4.060	FA.....	19,807	53,213	01/13/2017.	02/17/2026.
00206R	DC	3	AT&T INC.....	.....	2.....	74,412	...105.781	74,047	70,000	74,279	.....	.....(133)	.....	.....	.....4.450	3.350	AO.....	779	.....	10/11/2017.	04/01/2024.
00206R	DJ	8	AT&T INC.....	.....	2.....	308,808	...93.698	282,968	302,000	308,723	.....	.....(90)	.....	.....	.....4.500	4.360	MS.....	4,228	13,666	12/21/2016.	03/09/2048.
00206R	DQ	2	AT&T INC.....	.....	2.....	4,047,260	...101.941	4,077,666	4,000,000	4,046,738	.....	.....(522)	.....	.....	.....4.250	4.090	MS.....	56,667	47,694	10/31/2017.	03/01/2027.
00206R	EK	4	AT&T INC.....	.....	2.....	258,469	...100.396	261,031	260,000	258,500	.....	.....31	.....	.....	.....2.850	2.970	FA.....	2,964	.....	11/21/2017.	02/14/2023.

E10.24

SCHEDULE D - PART 1

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

E10.25

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R	EM	0	AT&T INC.....	.....	.....	2		2FE	.....	7,004,030	.....	100.668	.....	7,046,773	.....	7,000,000	.....	7,004,195	.....	165	.....	.....	.....	.....	.....	12/15/2017.	08/14/2027.
00206R	EN	8	AT&T INC.....	.....	.....	2		2FE	.....	6,416,250	.....	101.259	.....	6,490,732	.....	6,410,000	.....	6,416,324	.....	73	.....	.....	.....	.....	.....	09/19/2017.	08/14/2037.
00206R	EP	3	AT&T INC.....	.....	.....	2		2FE	.....	1,995,580	.....	101.246	.....	2,024,929	.....	2,000,000	.....	1,995,621	.....	41	.....	.....	.....	.....	.....	07/27/2017.	02/14/2050.
00206R	FM	9	AT&T INC.....	.....	.....	2,5,7		1FE	.....	3,975	.....	102.203	.....	4,088	.....	4,000	.....	3,975	.....	5.150	.....	5.190	.....	.....	.....	12/05/2017.	11/15/2046.
00209T	AB	1	COMCAST CABLE COMMUNICAT.....	.....	.....			1FE	.....	14,420	.....	130.657	.....	13,066	.....	10,000	.....	12,263	.....	(404)	.....	.....	.....	.....	.....	01/11/2012.	11/15/2022.
00249*	AA	9	AXA EQUITABLE LIFE INS. (POWELL-WHITE).....	@.....	.....			1	.....	36,988	.....	56.478	.....	49,814	.....	88,200	.....	49,814	.....	3,413	.....	.....	.....	.....	.....	01/12/2012.	03/01/2032.
00249*	AB	7	AXA EQUITABLE LIFE INSURANCE CO (LONESS).....	@.....	.....			1	.....	147,809	.....	59.535	.....	148,838	.....	250,000	.....	148,838	.....	9,299	.....	.....	.....	.....	.....	10/09/2012.	01/15/2026.
00249*	AD	3	AXA EQUITABLE LIFE INSUR CO (SCHWARZER).....	@.....	.....			1	.....	45,086	.....	73.560	.....	47,943	.....	65,175	.....	47,943	.....	7,059	.....	.....	.....	.....	.....	11/12/2013.	12/05/2026.
00249*	AE	1	AXA EQUITABLE LIFE INS CO (SCHWARZER).....	@.....	.....			1	.....	51,503	.....	73.105	.....	64,257	.....	87,897	.....	64,257	.....	4,570	.....	.....	.....	.....	.....	12/26/2013.	12/05/2026.
002824	BG	4	ABBOTT LABORATORIES.....	.....	.....	2		2FE	.....	158,976	.....	112.360	.....	179,776	.....	160,000	.....	159,013	.....	33	.....	.....	.....	.....	.....	11/17/2016.	11/30/2036.
00287Y	AQ	2	ABBVIE INC.....	.....	.....	2		2FE	.....	39,930	.....	102.807	.....	41,123	.....	40,000	.....	39,946	.....	6	.....	.....	.....	.....	.....	05/05/2015.	05/14/2025.
00287Y	AS	8	ABBVIE INC.....	.....	.....	2		2FE	.....	39,981	.....	112.127	.....	44,851	.....	40,000	.....	39,982	.....	4.700	.....	4.700	.....	.....	.....	05/05/2015.	05/14/2045.
00440E	AT	4	ACE INA HOLDINGS.....	.....	.....	2		1FE	.....	49,972	.....	99.840	.....	49,920	.....	50,000	.....	49,984	.....	5	.....	.....	.....	.....	.....	10/27/2015.	11/03/2020.
00440E	AW	7	ACE INA HOLDINGS.....	.....	.....	2		1FE	.....	83,382	.....	112.909	.....	90,328	.....	80,000	.....	83,268	.....	(64)	.....	.....	.....	.....	.....	02/10/2016.	11/03/2045.
00506@	AA	5	ACTIVE DAY - DDTL.....	.....	.....	2		2	.....	324,429	.....	100.000	.....	324,429	.....	324,429	.....	324,429	.....	7.522	.....	7.590	.....	.....	.....	09/01/2017.	12/08/2021.
00506@	AC	1	ACTIVE DAY TL.....	.....	.....	2		2	.....	1,986,303	.....	99.435	.....	2,000,898	.....	2,012,259	.....	2,000,898	.....	3,305	.....	7.694	.....	.....	.....	12/08/2015.	12/08/2021.
00507V	AK	5	ACTIVISION BLIZZARD.....	.....	.....	2,5,7		2FE	.....	959,517	.....	101.204	.....	1,012,047	.....	1,000,000	.....	961,600	.....	2,083	.....	.....	.....	.....	.....	06/06/2017.	09/15/2026.
00817Y	AV	0	AETNA INC.....	.....	.....	2,5,7		2FE	.....	329,518	.....	98.418	.....	324,780	.....	330,000	.....	329,618	.....	64	.....	.....	.....	.....	.....	06/02/2016.	06/15/2023.
00817Y	AZ	1	AETNA INC.....	.....	.....	2		2FE	.....	59,809	.....	98.551	.....	59,131	.....	60,000	.....	59,811	.....	2	.....	.....	.....	.....	.....	08/07/2017.	08/15/2047.
00912X	AN	4	AIR LEASE CORP.....	.....	.....	2,5,7		2FE	.....	1,260,000	.....	104.935	.....	1,259,221	.....	1,200,000	.....	1,252,027	.....	(6,752)	.....	.....	.....	.....	.....	10/19/2016.	09/15/2024.
009158	AJ	5	AIR PRODUCTS & CHEMICALS.....	.....	.....			1FE	.....	32,246	.....	116.395	.....	29,099	.....	25,000	.....	26,906	.....	(480)	.....	.....	.....	.....	.....	12/17/1998.	04/15/2021.
012725	AC	1	ALBEMARLE CORP.....	.....	.....	2		2FE	.....	1,243,471	.....	105.959	.....	1,229,131	.....	1,160,000	.....	1,232,521	.....	(9,253)	.....	.....	.....	.....	.....	10/18/2016.	12/01/2024.
01310T	AP	4	ALBERTSONS HOLDINGS LLC.....	.....	.....	2		3FE	.....	306,686	.....	100.292	.....	312,266	.....	311,357	.....	309,745	.....	759	.....	.....	.....	.....	.....	09/11/2014.	08/08/2021.
013817	AW	1	ALCOA INC.....	.....	.....	2		3FE	.....	1,942,097	.....	106.733	.....	1,995,913	.....	1,870,000	.....	1,934,442	.....	(7,609)	.....	.....	.....	.....	.....	02/09/2017.	10/01/2024.
01748N	AE	4	ALLEGION US HOLDING CO INC.....	.....	.....	2		2FE	.....	748,185	.....	98.881	.....	741,608	.....	750,000	.....	748,222	.....	37	.....	.....	.....	.....	.....	09/18/2017.	10/01/2027.
019736	AE	7	ALLISON TRANSMISSION INC.....	.....	.....	2		3FE	.....	4,025,625	.....	100.625	.....	4,025,000	.....	4,000,000	.....	4,025,225	.....	(400)	.....	.....	.....	.....	.....	11/02/2017.	10/01/2027.
020002	BD	2	ALLSTATE CORP.....	.....	.....	2		1FE	.....	259,646	.....	101.507	.....	263,920	.....	260,000	.....	259,680	.....	31	.....	.....	.....	.....	.....	12/01/2016.	12/15/2026.
02001@	AD	5	ALLSTATE LIFE INSURANCE (FRISON).....	@.....	.....			1	.....	86,127	.....	77.483	.....	116,225	.....	150,000	.....	116,225	.....	7,646	.....	.....	.....	.....	.....	02/14/2012.	08/11/2023.
02001@	AE	3	ALLSTATE LIFE INSURANCE (HOSPEDALES).....	@.....	.....			1	.....	56,643	.....	81.562	.....	81,236	.....	99,600	.....	81,236	.....	5,593	.....	.....	.....	.....	.....	03/30/2012.	03/15/2025.
02001@	AF	0	ALLSTATE LIFE INSURANCE (MINER).....	@.....	.....			1	.....	32,266	.....	80.577	.....	44,230	.....	54,891	.....	44,230	.....	3,103	.....	.....	.....	.....	.....	03/30/2012.	04/01/2024.
02001@	AG	8	ALLSTATE LIFE INS CO OF NEW YORK (MINER).....	@.....	.....			1	.....	41,699	.....	81.311	.....	49,437	.....	60,800	.....	49,437	.....	3,319	.....	.....	.....	.....	.....	08/21/2012.	04/01/2024.
02001@	AH	6	ALLSTATE LIFE INS CO (MERCEDES).....	@.....	.....			1	.....	62,502	.....	53.646	.....	74,999	.....	139,803	.....	74,999	.....	4,747	.....	.....	.....	.....	.....	09/04/2012.	07/30/2033.
02001@	AJ	2	ALLSTATE LIFE INS CO NEW YORK (MCGRADY).....	@.....	.....			1	.....	30,585	.....	76.305	.....	37,191	.....	48,740	.....	37,191	.....	2,561	.....	.....	.....	.....	.....	11/30/2012.	12/22/2027.
02001@	AK	9	ALLSTATE LIFE INS CO (LEWIS).....	@.....	.....			1	.....	11,097	.....	87.547	.....	12,699	.....	14,505	.....	12,699	.....	887	.....	.....	.....	.....	.....	12/18/2012.	11/02/2019.
02001@	AM	5	ALLSTATE LIFE INS CO OF NY (MERCEDES).....	@.....	.....			1	.....	53,046	.....	68.105	.....	67,960	.....	99,787	.....	67,960	.....	4,555	.....	.....	.....	.....	.....	01/10/2013.	09/15/2028.
02001@	AN	3	ALLSTATE LIFE INS CO NEW YORK (BESNER).....	@.....	.....			1	.....	58,601	.....	71.330	.....	82,796	.....	116,075	.....	82,796	.....	5,715	.....	.....	.....	.....	.....	02/28/2013.	08/27/2024.
02001@	AP	8	ALLSTATE LIFE INS CO NEW YORK (SINERA).....	@.....	.....			1	.....	32,934	.....	84.724	.....	40,579	.....	47,896	.....	40,579	.....	5,090	.....	.....	.....	.....	.....	02/28/2013.	04/25/2020.
02001@	AQ	6	ALLSTATE LIFE INS CO OF NEW YORK (RIVAS).....	@.....	.....			1	.....	152,373	.....	47.430	.....	181,941	.....	383,594	.....	181,941	.....	10,792	.....	.....	.....	.....	.....	05/07/2013.	01/09/2043.
02001@	AR	4	ALLSTATE LIFE INS CO OF NY (LABOSSIERE).....	@.....	.....			1	.....	54,965	.....	66.688	.....	60,887	.....	91,300	.....	60,887	.....	3,793	.....	.....	.....	.....	.....	06/18/2013.	10/17/2031.
02001@	AS	2	ALLSTATE LIFE INSUR CO OF NY (REYNOLDS).....	@.....	.....			1	.....	62,880	.....	74.883	.....	86,116	.....	115,000	.....	86,116	.....	6,015	.....	.....	.....	.....	.....	08/27/2013.	12/29/2021.
02001@	AT	0	ALLSTATE LIFE INSUR CO OF NY (OVERBY).....	@.....	.....			1	.....	159,701	.....	62.437	.....	212,217	.....	339,887	.....	212,217	.....	13,994	.....	.....	.....	.....	.....	10/31/2013.	11/19/2030.
02001@	AU	7	ALLSTATE LIFE INSURANCE CO OF NY (FURSE).....	@.....	.....			1	.....	111,958	.....	77.835	.....	143,217	.....	184,000	.....	143,217	.....	9,564	.....	.....	.....	.....	.....	12/05/2013.	08/18/2025.
02001@	AV	5	ALLSTATE LIFE INS CO OF NY (REYNOLDS).....	@.....	.....			1	.....	51,085	.....	75.385	.....	67,847	.....	90,000	.....	67,847	.....	4,633	.....	.....	.....	.....	.....	12/26/2013.	12/29/2021.

SCHEDULE D - PART 1

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

E10.26

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
02001@	AX	1	ALLSTATE LIFE INS CO OF NY (HERNANDEZ).....	@....		1	20,332	68.177	22,704	33,301	22,704		1,601				7.410	N/A.....				02/28/2014.	01/07/2029.
02001@	AY	9	ALLSTATE SETTLEMENT CORP (ACOSTA).....	@....		1	230,641	57.396	272,314	474,448	272,314		16,666				6.460	N/A.....				06/26/2014.	03/12/2035.
02001@	AZ	6	ALLSTATE ASSIGNMENT CO (MIKA).....	@....		1	29,997	74.187	36,352	49,000	36,352		2,256				6.610	N/A.....				12/31/2014.	05/14/2024.
02003@	AG	6	ALLSTATE LIFE INSURANCE (MCCRAY).....	@....		1	56,785	50.201	80,291	159,936	80,291		5,485				6.970	N/A.....				12/06/2011.	08/27/2035.
02003@	AH	4	ALLSTATE LIFE INSURANCE (TURNER).....	@....		1	52,429	84.846	63,576	74,930	63,576		4,300				7.000	N/A.....				12/13/2011.	11/03/2022.
02003@	AJ	0	ALLSTATE LIFE INSURANCE (MORALLI).....	@....		1	54,553	98.928	84,090	85,000	84,090		5,826				7.200	N/A.....				12/20/2011.	02/25/2018.
02003@	AK	7	ALLSTATE LIFE INSURANCE (HOWELL).....	@....		1	16,083	75.813	19,333	25,500	19,333		1,446				7.800	N/A.....				12/22/2011.	07/23/2021.
02003@	AL	5	ALLSTATE LIFE INSURANCE (SAMPLER).....	@....		1	45,845	70.644	70,644	100,000	70,644		4,888				7.190	N/A.....				12/20/2011.	07/26/2025.
02003@	AM	3	ALLSTATE LIFE INSURANCE (WALKER).....	@....		1	52,806	81.582	73,425	90,000	73,425		5,247				7.410	N/A.....				12/22/2011.	03/15/2023.
02003@	AN	1	ALLSTATE LIFE INSURANCE (MOORE).....	@....		1	24,624	67.117	29,998	44,695	29,998		2,124				7.220	N/A.....				12/22/2011.	12/01/2028.
02003@	AQ	4	ALLSTATE LIFE INSURANCE (ROGERS).....	@....		1	31,145	82.709	40,434	48,886	40,434		2,801				7.200	N/A.....				12/30/2011.	08/23/2020.
02003@	AS	0	ALLSTATE LIFE INSURANCE (SWIFT).....	@....		1	48,439	92.027	74,019	80,431	74,019		5,123				7.190	N/A.....				02/02/2012.	02/28/2019.
02003@	AT	8	ALLSTATE LIFE INSURANCE (MCGRADY).....	@....		1	31,437	69.177	39,281	56,783	39,281		2,811				7.250	N/A.....				02/07/2012.	04/22/2028.
02003@	AU	5	ALLSTATE LIFE INSURANCE (DUNN).....	@....		1	52,065	64.776	70,800	109,299	70,800		4,721				6.810	N/A.....				02/14/2012.	02/15/2030.
02003@	AV	3	ALLSTATE LIFE INSURANCE (DELONEY).....	@....		1	15,698	39.215	18,549	47,300	18,549		1,374				7.550	N/A.....				02/21/2012.	11/26/2039.
02003@	AY	7	ALLSTATE LIFE INSURANCE (DEANE).....	@....		1	25,306	87.777	34,985	39,857	34,985		2,449				7.120	N/A.....				03/20/2012.	08/19/2021.
02003@	AZ	4	ALLSTATE LIFE INSURANCE (MONROE, JR.).....	@....		1	21,443	84.457	26,468	31,338	26,468		2,053				7.970	N/A.....				03/20/2012.	04/07/2022.
02003@	BA	8	ALLSTATE LIFE INSURANCE (GUERRERO).....	@....		1	29,060	60.753	33,718	55,500	33,718		2,359				7.080	N/A.....				03/30/2012.	06/01/2033.
02003@	BB	6	ALLSTATE LIFE INSURANCE (MOORE).....	@....		1	24,204	72.838	28,808	39,550	28,808		2,023				7.140	N/A.....				04/06/2012.	05/01/2027.
02003@	BC	4	ALLSTATE LIFE INSURANCE (BEASLEY).....	@....		1	32,295	78.956	45,996	58,255	45,996		3,723				7.070	N/A.....				04/10/2012.	09/18/2022.
02003@	BE	0	ALLSTATE LIFE INSURANCE (BURFORD).....	@....		1	30,653	62.639	34,880	55,684	34,880		2,600				7.580	N/A.....				05/08/2012.	07/18/2031.
02003@	BF	7	ALLSTATE LIFE INSURANCE (MOORE).....	@....		1	26,829	73.341	31,713	43,240	31,713		2,216				7.090	N/A.....				05/10/2012.	08/01/2027.
02003@	BG	5	ALLSTATE LIFE INSURANCE (BLANTON).....	@....		1	31,707	68.220	46,908	68,759	46,908		3,176				7.030	N/A.....				05/31/2012.	05/14/2026.
02003@	BH	3	ALLSTATE LIFE INSURANCE (TAYLOR).....	@....		1	161,532	63.577	213,352	335,580	213,352		13,846				6.800	N/A.....				05/31/2012.	06/01/2031.
02003@	BJ	9	ALLSTATE LIFE INSURANCE (GAEDT).....	@....		1	107,593	56.460	156,824	277,756	156,824		10,253				6.780	N/A.....				06/05/2012.	05/25/2033.
02003@	BK	6	ALLSTATE LIFE INSURANCE (GALINDO).....	@....		1	43,200	70.051	62,158	88,732	62,158		4,280				7.030	N/A.....				06/05/2012.	03/16/2028.
02003@	BL	4	ALLSTATE LIFE INSURANCE (WATKINS).....	@....		1	86,957	87.309	126,599	145,000	126,599		8,283				6.780	N/A.....				06/12/2012.	01/03/2020.
02003@	BM	2	ALLSTATE LIFE INSURANCE (MCGRADY).....	@....		1	25,902	70.832	31,493	44,461	31,493		2,211				7.110	N/A.....				06/14/2012.	12/01/2027.
02003@	BP	5	ALLSTATE LIFE INSURANCE CO. (WILLIAMS).....	@....		1	55,813	73.895	73,896	100,000	73,896		5,009				7.040	N/A.....				06/29/2012.	01/11/2025.
02003@	BQ	3	ALLSTATE LIFE INSURANCE CO (TURNER-POPE).....	@....		1	24,473	90.231	32,270	35,763	32,270		2,276				7.390	N/A.....				06/29/2012.	10/01/2020.
02003@	BR	1	ALLSTATE LIFE INSURANCE COMPANY (KIMBLE).....	@....		1	37,097	74.652	45,165	60,500	45,165		2,726				6.130	N/A.....				06/26/2012.	01/13/2028.
02003@	BS	9	ALLSTATE LIFE INS CO (FISHER).....	@....		1	34,193	81.725	49,035	60,000	49,035		3,179				6.720	N/A.....				08/14/2012.	01/05/2021.
02003@	BT	7	ALLSTATE LIFE INS CO (RENZI).....	@....		1	34,915	75.700	49,871	65,880	49,871		3,230				6.710	N/A.....				09/04/2012.	04/28/2024.
02003@	BU	4	ALLSTATE LIFE INS CO (ORTIZ).....	@....		1	26,227	71.715	32,236	44,950	32,236		4,032				6.730	N/A.....				09/11/2012.	01/01/2029.
02003@	BW	0	ALLSTATE LIFE INS CO (WATKINS).....	@....		1	81,257	87.863	114,223	130,000	114,223		7,136				6.460	N/A.....				09/20/2012.	01/03/2020.
02003@	BX	8	ALLSTATE LIFE INS CO (RODRIGUES).....	@....		1	43,429	64.335	50,237	78,085	50,237		3,542				7.200	N/A.....				09/25/2012.	05/05/2031.
02003@	BY	6	ALLSTATE LIFE INSURANCE COMPANY (STROUT).....	@....		1	48,696	64.631	69,126	106,955	69,126		4,481				6.720	N/A.....				10/09/2012.	01/10/2031.
02003@	BZ	3	ALLSTATE LIFE INS CO (ISMAIL).....	@....		1	56,704	82.415	80,249	97,372	80,249		5,201				6.710	N/A.....				10/25/2012.	11/20/2020.
02003@	CA	7	ALLSTATE LIFE INS CO (FARREN).....	@....		1	51,174	85.013	70,476	82,900	70,476		4,562				6.700	N/A.....				10/31/2012.	06/22/2020.
02003@	CB	5	ALLSTATE LIFE INS CO (FISHER).....	@....		1	33,595	76.133	47,812	62,800	47,812		3,165				6.860	N/A.....				11/06/2012.	11/05/2025.
02003@	CC	3	ALLSTATE LIFE INS CO (COWART).....	@....		1	144,550	53.705	196,026	365,000	196,026		12,669				6.610	N/A.....				11/13/2012.	10/02/2036.
02003@	CD	1	ALLSTATE LIFE INS CO (WISE).....	@....		1	52,009	98.377	73,783	75,000	73,783		4,883				6.860	N/A.....				11/21/2012.	03/27/2018.
02003@	CE	9	ALLSTATE LIFE INS CO (KIMBLE).....	@....		1	31,509	55.788	39,261	70,375	39,261		2,201				5.780	N/A.....				11/21/2012.	02/13/2028.

SCHEDULE D - PART 1

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

E10.27

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code		NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02003@	CF	6	ALLSTATE LIFE INS CO (WILLIAMS).....		@....		1	196,124	73.826	245,417	332,422	245,417	.....	.....15,672	.....	.....	.....	.....6.600	N/A.....	.....	.....	11/27/2012.	12/11/2025.
02003@	CG	4	ALLSTATE LIFE INS CO (ISEMAN).....		@....		1	28,981	63.839	33,784	52,920	33,784	.....	.....2,373	.....	.....	.....	.....7.380	N/A.....	.....	.....	11/27/2012.	08/22/2029.
02003@	CH	2	ALLSTATE LIFE INS CO (LAW).....		@....		1	23,218	41.918	20,959	50,000	20,959	.....	.....1,174	.....	.....	.....	.....5.770	N/A.....	.....	.....	12/06/2012.	02/01/2033.
02003@	CJ	8	ALLSTATE LIFE INS CO (KANNADAY).....		@....		1	31,774	90.230	40,604	45,000	40,604	.....	.....2,749	.....	.....	.....	.....7.020	N/A.....	.....	.....	12/18/2012.	06/19/2019.
02003@	CK	5	ALLSTATE LIFE INS CO (DOMINGUEZ).....		@....		1	32,736	59.931	46,123	76,960	46,123	.....	.....3,057	.....	.....	.....	.....6.870	N/A.....	.....	.....	12/27/2012.	02/02/2028.
02003@	CL	3	ALLSTATE LIFE INSURANCE COMPANY (FARREN).....		@....		1	42,180	84.404	59,083	70,000	59,083	.....	.....3,913	.....	.....	.....	.....7.090	N/A.....	.....	.....	01/29/2013.	06/22/2020.
02003@	CM	1	ALLSTATE LIFE INSURANCE CO(BRINDLEY).....		@....		1	41,019	56.898	58,157	102,212	58,157	.....	.....4,010	.....	.....	.....	.....7.400	N/A.....	.....	.....	02/12/2013.	01/24/2028.
02003@	CN	9	ALLSTATE LIFE INSURANCE COMPANY (YBARRA).....		@....		1	69,452	65.808	82,129	124,800	82,129	.....	.....5,647	.....	.....	.....	.....7.190	N/A.....	.....	.....	02/21/2013.	12/01/2030.
02003@	CP	4	ALLSTATE LIFE INSURANCE CO (HAMILTON).....		@....		1	31,639	77.368	36,414	47,065	36,414	.....	.....4,502	.....	.....	.....	.....6.600	N/A.....	.....	.....	04/30/2013.	01/10/2026.
02003@	CQ	2	ALLSTATE LIFE INSUR CO (ALVARADO-MEDINA).....		@....		1	60,639	66.059	67,522	102,213	67,522	.....	.....4,266	.....	.....	.....	.....6.620	N/A.....	.....	.....	05/14/2013.	12/10/2031.
02003@	CS	8	ALLSTATE LIFE INSURANCE CO (BEAUFORD).....		@....		1	235,367	68.109	263,264	386,530	263,264	.....	.....15,835	.....	.....	.....	.....6.280	N/A.....	.....	.....	05/31/2013.	03/01/2031.
02003@	CT	6	ALLSTATE LIFE INSURANCE CO (WILLIAMS).....		@....		1	30,038	69.291	33,606	48,500	33,606	.....	.....7,769	.....	.....	.....	.....7.130	N/A.....	.....	.....	06/20/2013.	04/28/2023.
02003@	CU	3	ALLSTATE LIFE INSURANCE COMPANY (GEROW).....		@....		1	30,357	65.813	36,857	56,002	36,857	.....	.....2,472	.....	.....	.....	.....7.060	N/A.....	.....	.....	06/26/2013.	04/03/2031.
02003@	CV	1	ALLSTATE LIFE INSURANCE COMPANY (YBARRA).....		@....		1	65,696	65.108	78,707	120,886	78,707	.....	.....5,171	.....	.....	.....	.....6.860	N/A.....	.....	.....	06/26/2013.	04/01/2031.
02003@	CW	9	ALLSTATE LIFE INSURANCE COMPANY (ORTIZ).....		@....		1	155,534	44.046	190,567	432,650	190,567	.....	.....13,097	.....	.....	.....	.....7.300	N/A.....	.....	.....	08/06/2013.	11/01/2037.
02003@	CX	7	ALLSTATE LIFE INSURANCE CO (WATKINS).....		@....		1	81,091	50.541	93,201	184,404	93,201	.....	.....6,541	.....	.....	.....	.....7.360	N/A.....	.....	.....	08/08/2013.	12/18/2039.
02003@	CY	5	ALLSTATE LIFE INSURANCE CO (ANDERSON).....		@....		1	45,453	91.848	59,702	65,000	59,702	.....	.....3,664	.....	.....	.....	.....6.530	N/A.....	.....	.....	08/15/2013.	05/06/2019.
02003@	DA	6	ALLSTATE LIFE INSURANCE CO (STREARNS).....		@....		1	24,536	95.819	28,746	30,000	28,746	.....	.....1,916	.....	.....	.....	.....7.130	N/A.....	.....	.....	09/30/2013.	08/15/2018.
02003@	DB	4	ALLSTATE LIFE INSURANCE CO (BRACKNEY).....		@....		1	30,668	69.885	34,943	50,000	34,943	.....	.....8,180	.....	.....	.....	.....7.510	N/A.....	.....	.....	09/30/2013.	12/12/2022.
02003@	DD	0	ALLSTATE LIFE INSURANCE COMPANY (BROWN).....		@....		1	207,571	44.223	242,544	548,448	242,544	.....	.....16,694	.....	.....	.....	.....7.260	N/A.....	.....	.....	10/15/2013.	09/01/2038.
02003@	DE	8	ALLSTATE LIFE INSURANCE CO (SEDILLO).....		@....		1	51,526	74.750	58,511	78,276	58,511	.....	.....4,413	.....	.....	.....	.....7.970	N/A.....	.....	.....	10/15/2013.	12/15/2025.
02003@	DF	5	ALLSTATE LIFE INSURANCE CO (KINONEN).....		@....		1	41,730	77.650	53,423	68,800	53,423	.....	.....3,734	.....	.....	.....	.....7.410	N/A.....	.....	.....	10/31/2013.	01/30/2024.
02003@	DG	3	ALLSTATE LIFE INSURANCE COMPANY (YBARRA).....		@....		1	45,043	64.992	50,694	78,000	50,694	.....	.....3,598	.....	.....	.....	.....7.430	N/A.....	.....	.....	10/31/2013.	12/01/2030.
02003@	DH	1	ALLSTATE LIFE INSURANCE CO (WATKINS).....		@....		1	35,414	58.685	45,411	77,381	45,411	.....	.....3,080	.....	.....	.....	.....7.220	N/A.....	.....	.....	10/31/2013.	12/03/2034.
02003@	DJ	7	ALLSTATE LIFE INSURANCE COMPANY (RAY).....		@....		1	27,779	27.202	18,148	66,715	18,148	.....	.....1,241	.....	.....	.....	.....7.330	N/A.....	.....	.....	11/28/2013.	04/08/2039.
02003@	DK	4	ALLSTATE LIFE INSURANCE COMPANY (WISE).....		@....		1	55,223	98.360	73,770	75,000	73,770	.....	.....5,055	.....	.....	.....	.....7.350	N/A.....	.....	.....	11/28/2013.	03/27/2018.
02003@	DM	0	ALLSTATE LIFE INSURANCE COMPANY (REED).....		@....		1	18,382	68.277	20,483	30,000	20,483	.....	.....1,493	.....	.....	.....	.....7.860	N/A.....	.....	.....	12/05/2013.	01/15/2023.
02003@	DN	8	ALLSTATE LIFE INSURANCE COMPANY (JONES).....		@....		1	72,589	68.236	84,700	124,128	84,700	.....	.....5,722	.....	.....	.....	.....7.060	N/A.....	.....	.....	12/17/2013.	12/01/2029.
02003@	DP	3	ALLSTATE LIFE INSURANCE COMPANY (FLOYD).....		@....		1	57,053	85.623	72,769	84,987	72,769	.....	.....4,819	.....	.....	.....	.....7.070	N/A.....	.....	.....	12/26/2013.	08/03/2024.
02003@	DQ	1	ALLSTATE LIFE INSURANCE COMPANY (HEIDIG).....		@....		1	14,157	83.355	15,592	18,705	15,592	.....	.....1,110	.....	.....	.....	.....7.660	N/A.....	.....	.....	12/26/2013.	06/19/2020.
02003@	DR	9	ALLSTATE LIFE INSURANCE CO (BENNETT).....		@....		1	29,660	65.650	39,390	60,000	39,390	.....	.....2,689	.....	.....	.....	.....7.320	N/A.....	.....	.....	12/26/2013.	07/12/2025.
02003@	DS	7	ALLSTATE LIFE INSURANCE COMPANY (HALL).....		@....		1	37,233	60.295	45,222	75,000	45,222	.....	.....3,087	.....	.....	.....	.....7.320	N/A.....	.....	.....	12/31/2013.	12/13/2029.
02003@	DT	5	ALLSTATE LIFE INSURANCE COMPANY (REED).....		@....		1	26,020	74.866	34,677	46,319	34,677	.....	.....2,558	.....	.....	.....	.....7.850	N/A.....	.....	.....	08/06/2013.	12/15/2022.
02003@	DU	2	ALLSTATE LIFE INSUR CO OF NY (FURSE).....		@....		1	290,707	54.398	393,816	723,947	393,816	.....	.....26,587	.....	.....	.....	.....7.230	N/A.....	.....	.....	08/27/2013.	08/18/2030.
02003@	DV	0	ALLSTATE LIFE INSURANCE CO (VELASQUEZ).....		@....		1	72,448	48.066	98,084	204,060	98,084	.....	.....6,622	.....	.....	.....	.....7.240	N/A.....	.....	.....	08/30/2013.	12/01/2041.
02003@	DW	8	ALLSTATE LIFE INSURANCE CO (PARRISH).....		@....		1	26,095	85.776	32,938	38,400	32,938	.....	.....2,529	.....	.....	.....	.....8.050	N/A.....	.....	.....	10/17/2013.	12/28/2021.
02003@	DX	6	ALLSTATE LIFE INSURANCE COMPANY (SCOTT).....		@....		1	35,309	65.835	42,793	65,000	42,793	.....	.....2,925	.....	.....	.....	.....7.330	N/A.....	.....	.....	11/22/2013.	10/18/2024.
02003@	DZ	1	ALLSTATE LIFE INSURANCE CO OF NY (RIVAS).....		@....		1	59,367	56.847	66,369	116,751	66,369	.....	.....4,630	.....	.....	.....	.....7.320	N/A.....	.....	.....	02/06/2014.	12/09/2043.
02003@	EA	5	ALLSTATE LIFE INSURANCE COMPANY (JONES).....		@....		1	107,875	67.582	140,066	207,252	140,066	.....	.....9,595	.....	.....	.....	.....7.280	N/A.....	.....	.....	02/13/2014.	07/15/2027.
02003@	EB	3	ALLSTATE LIFE INSURANCE CO (EDLEBLUTE).....		@....		1	20,200	82.147	27,109	33,000	27,109	.....	.....1,979	.....	.....	.....	.....7.870	N/A.....	.....	.....	02/13/2014.	08/05/2020.
02003@	EC	1	ALLSTATE LIFE INSURANCE CO (CARMICHAEL).....		@....		1	34,758	75.483	45,016	59,637	45,016	.....	.....2,862	.....	.....	.....	.....7.120	N/A.....	.....	.....	03/13/2014.	07/01/2026.
02003@	ED	9	ALLSTATE LIFE INSURANCE COMPANY (HALL).....		@....		1	20,608	50.815	26,678	52,500	26,678	.....	.....1,777	.....	.....	.....	.....7.130	N/A.....	.....	.....	03/27/2014.	12/13/2031.

SCHEDULE D - PART 1

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

E10.28

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
02003@	EF	4	ALLSTATE LIFE INSURANCE CO (CAMPBELL).....	@.....	..	.....	1	32,948	81.288	42,677	52,500	42,677		2,845				7.140	N/A.....				03/27/2014.	01/01/2021.
02003@	EG	2	ALLSTATE LIFE INSURANCE COMPANY (SHAUD).....	@.....	..	.....	1	30,987	70.437	36,428	51,717	36,428		2,409				6.920	N/A.....				03/27/2014.	08/28/2028.
02003@	EJ	6	ALLSTATE LIFE INSURANCE CO (SCHMOYER).....	@.....	..	.....	1	65,423	84.734	81,515	96,200	81,515		5,172				6.760	N/A.....				04/03/2014.	08/15/2020.
02003@	EK	3	ALLSTATE ASSIGNMENT CO (YBARRA).....	@.....	..	.....	1	18,246	66.220	20,661	31,200	20,661		1,398				7.070	N/A.....				05/22/2014.	12/01/2030.
02003@	EL	1	ALLSTATE SETTLEMENT CORP (CORDIER).....	@.....	..	.....	1	23,575	87.462	24,927	28,500	24,927		1,300				5.500	N/A.....				05/30/2014.	07/02/2020.
02003@	EM	9	ALLSTATE LIFE INSURANCE (BRACKNEY).....	@.....	..	.....	1	81,950	63.363	88,709	140,000	88,709		10,933				6.490	N/A.....				06/19/2014.	12/12/2027.
02003@	EN	7	ALLSTATE ASSIGNMENT CO (STEPHENS).....	@.....	..	.....	1	14,464	80.630	16,821	20,862	16,821		1,127				7.050	N/A.....				06/26/2014.	07/12/2024.
02003@	EQ	0	ALLSTATE SETTLEMENT CORP (BARNER).....	@.....	..	.....	1	25,596	78.485	27,470	35,000	27,470		1,679				6.510	N/A.....				08/07/2014.	11/03/2021.
02003@	ER	8	ALLSTATE LIFE INSURANCE COMPANY (BAKER).....	@.....	..	.....	1	13,280	89.898	15,295	17,013	15,295		1,170				7.990	N/A.....				01/16/2014.	09/29/2020.
02003@	ES	6	ALLSTATE ASSIGNMENT CO (QUINONES).....	@.....	..	.....	1	34,982	75.155	39,558	52,635	39,558		2,454				6.500	N/A.....				08/21/2014.	06/01/2026.
02003@	ET	4	ALLSTATE SETTLEMENT CORP (THOMAS).....	@.....	..	.....	1	39,920	68.424	48,034	70,200	48,034		2,974				6.500	N/A.....				08/21/2014.	12/02/2030.
02003@	EU	1	ALLSTATE ASSIGNMENT CO (BELCHER).....	@.....	..	.....	1	252,328	39.566	299,364	756,602	299,364		17,674				6.230	N/A.....				09/25/2014.	06/01/2037.
02003@	EV	9	ALLSTATE ASSIGNMENT CO (WILLIAMS).....	@.....	..	.....	1	94,004	74.998	104,360	139,150	104,360		6,189				6.180	N/A.....				09/25/2014.	01/01/2028.
02003@	EW	7	ALLSTATE SETTLEMENT CORP (ANDERSON).....	@.....	..	.....	1	56,786	69.518	69,518	100,000	69,518		4,245				6.500	N/A.....				10/16/2014.	05/06/2024.
02003@	EX	5	ALLSTATE ASSIGNMENT CO (REED).....	@.....	..	.....	1	22,221	89.995	25,592	28,437	25,592		1,682				6.820	N/A.....				10/09/2014.	03/01/2021.
02003@	EY	3	ALLSTATE ASSIGNMENT CO (STARLING).....	@.....	..	.....	1	10,820	75.947	11,392	15,000	11,392		2,201				6.820	N/A.....				10/16/2014.	03/02/2022.
02003@	EZ	0	ALLSTATE SETTLEMENT CORP (MCGEISEY).....	@.....	..	.....	1	94,245	56.732	113,465	200,000	113,465		6,453				6.030	N/A.....				10/31/2014.	09/22/2029.
02003@	FA	4	ALLSTATE ASSIGNMENT CO (CARMICHAEL).....	@.....	..	.....	1	32,574	76.908	39,608	51,500	39,608		2,349				6.610	N/A.....				11/26/2014.	07/01/2026.
02003@	FB	2	ALLSTATE SETTLEMENT CORP (BETTINIERI).....	@.....	..	.....	1	413,751	63.085	449,854	713,089	449,854		26,448				6.120	N/A.....				12/04/2014.	11/01/2033.
02003@	FC	0	ALLSTATE SETTLEMENT CORP (WATKINS).....	@.....	..	.....	1	156,560	48.383	183,701	379,675	183,701		10,521				6.030	N/A.....				12/24/2014.	01/03/2040.
02003@	FE	6	ALLSTATE ASSIGNMENT CO (FERGUSON).....	@.....	..	.....	1	13,158	78.553	14,140	18,000	14,140		1,440				6.180	N/A.....				02/05/2015.	01/08/2022.
02003@	FF	3	ALLSTATE SETTLEMENT CORP (WHEELER).....	@.....	..	.....	1	395,646	70.405	437,685	621,666	437,685		23,176				5.540	N/A.....				02/12/2015.	05/06/2031.
02003K	36	3	ALLSTATE LIFE INSURANCE (MCGRADY).....	@.....	..	.....	1	37,848	69.309	51,982	75,000	51,982		5,874				8.620	N/A.....				08/20/2010.	12/22/2025.
02005@	AA	7	ALLSTATE LIFE INSURANCE (AGUILAR).....	@.....	..	.....	1	29,237	75.808	39,421	52,000	39,421		2,729				7.190	N/A.....				11/15/2011.	11/11/2021.
02209S	AJ	2	ALTRIA GROUP INC.....	.....	..	.....	1FE	99,221	110.865	77,606	70,000	77,186		(4,332)			9.250	2.640	FA.....	2,608	6.475		08/03/2012.	08/06/2019.
02209S	AM	5	ALTRIA GROUP INC.....	.....	..	.....	1FE	52,607	104.948	52,474	50,000	52,517		(60)			4.250	3.920	FA.....	838	2,125		06/03/2016.	08/09/2042.
02209S	AV	5	ALTRIA GROUP INC.....	.....	..	.....	2	78,812	99.231	79,385	80,000	78,840		21			3.875	3.960	MS.....	904	3,100		09/13/2016.	09/16/2046.
023135	BA	3	AMAZON.COM INC.....	.....	..	.....	2.5,7	369,338	100.150	370,558	370,000	369,358		20			3.150	3.170	FA.....	4,176			08/15/2017.	08/22/2027.
023135	BD	7	AMAZON.COM INC.....	.....	..	.....	2.5,7	109,726	106.109	116,721	110,000	109,729		3			3.875	3.890	FA.....	1,527			08/15/2017.	08/22/2037.
023551	AF	1	HESS CORP.....	.....	..	.....	3FE	68,303	124.672	74,803	60,000	66,198		(270)			7.875	6.590	AO.....	1,181	4,725		04/19/2006.	10/01/2029.
023551	AJ	3	HESS CORP.....	C.....	..	.....	3FE	541,225	121.275	606,377	500,000	533,364		(895)			7.300	6.550	FA.....	13,789	36,500		02/20/2004.	08/15/2031.
02369#	AA	5	AMERICAN ACHIEVEMENTS TL.....	.....	..	.....	5*GI	1,646,159	99.526	1,651,574	1,659,434	1,651,574		3,238			8.817	9.120	MON.....	12,304	163,479		12/14/2015.	09/30/2020.
023765	AA	8	AMER AIRLINE 16-2 AA PTT.....	.....	..	.....	1FE	1,779,870	99.707	1,795,922	1,801,200	1,780,772		1,966			3.200	3.360	JD.....	2,562	57,638		02/08/2017.	06/15/2028.
02376A	AA	7	AMER AIRLINE 17-2 AA PTT.....	.....	..	.....	1FE	2,000,000	100.818	2,016,360	2,000,000	2,000,000					3.350	3.350	AO.....	25,497			07/31/2017.	10/15/2029.
02376T	AC	2	AMER AIRLN 13-2 B PTT.....	.....	..	.....	3FE	293,315	103.340	299,740	290,052	292,079		(727)			5.600	5.300	JJ.....	7,490	16,243		03/21/2016.	07/15/2020.
02376X	AA	7	AMER AIRLN 14-1 B PTT.....	.....	..	.....	2FE	110,674	102.137	113,039	110,674	110,674					4.375	4.370	AO.....	1,210	4,842		09/02/2014.	10/01/2022.
023770	AA	8	AMER AIRLN 15-1 A PTT.....	.....	..	.....	1FE	2,209,268	99.894	2,194,309	2,196,638	2,208,983		(645)			3.375	3.280	MN.....	12,356	37,068		06/27/2017.	05/01/2027.
023770	AB	6	AMER AIRLN 15-1 B PTT.....	.....	..	.....	2FE	84,016	99.750	83,806	84,016	84,016					3.700	3.700	MN.....	518	3,109		03/02/2015.	05/01/2023.
023771	R9	1	AMER AIRLINE 16-3 AA PTT.....	.....	..	.....	1FE	3,862,114	97.749	3,801,992	3,889,546	3,863,512		1,397			3.000	3.070	AO.....	24,634	105,018		04/13/2017.	10/15/2028.
023772	AB	2	AMER AIRLN 13-1 A PASS T.....	.....	..	.....	1FE	8,224,723	102.950	9,071,397	8,811,459	8,378,436		73,743			4.000	4.770	JJ.....	162,522	352,458		05/20/2016.	07/15/2025.
02377A	AA	6	AMER AIRLN 14-1 A PTT.....	.....	..	.....	1FE	265,824	102.250	271,805	265,824	265,824					3.700	3.700	AO.....	2,459	9,835		09/02/2014.	10/01/2026.
02377U	AB	0	AMERICAN AIRLINES 2013-2.....	.....	..	.....	2FE	792,397	106.422	776,331	729,480	781,868		(9,378)			4.950	3.380	JJ.....	16,650	36,109		11/09/2016.	01/15/2023.
02588@	AA	2	AMERICAN GENERAL LIFE INSURANCE (SCHULZ).....	@.....	..	.....	1	49,397	77.274	76,417	98,891	76,417		5,287				7.190	N/A.....				11/30/2011.	03/07/2024.

SCHEDULE D - PART 1

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

E10.29

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02639#	AB	7	AMERICAN GENERAL LIFE INS.(JANKOWSKI).....	@....	..		1	16,140	91.330	22,833	25,000	22,833	.....	1,644	.....	.....	7.490	N/A.....	.....	.....	.....	12/08/2011.	03/18/2019.
02639#	AC	5	AMERICAN GENERAL LIFE INSURANCE (ARANDA).....	@....	..		1	47,635	58.752	62,278	106,000	62,278	.....	3,736	.....	.....	6.200	N/A.....	.....	.....	.....	01/12/2012.	08/06/2026.
02639#	AD	3	AMERICAN GENERAL LIFE INSURANCE (OVERTON.....	@....	..		1	92,016	84.028	126,043	150,000	126,043	.....	8,430	.....	.....	6.940	N/A.....	.....	.....	.....	01/12/2012.	07/06/2020.
02639#	AE	1	AMERICAN GENERAL LIFE INSURANCE (SCHWART.....	@....	..		1	35,791	67.031	48,263	72,000	48,263	.....	3,414	.....	.....	7.190	N/A.....	.....	.....	.....	01/17/2012.	12/01/2029.
02639#	AF	8	AMERICAN GENERAL LIFE INS. (THOMAS).....	@....	..		1	26,313	73.070	40,919	56,000	40,920	.....	2,945	.....	.....	7.490	N/A.....	.....	.....	.....	02/02/2012.	01/01/2024.
02639#	AG	6	AMERICAN GENERAL LIFE INS. (TAYLOR-WOOD).....	@....	..		1	51,144	66.521	77,515	116,526	77,515	.....	5,281	.....	.....	7.070	N/A.....	.....	.....	.....	02/09/2012.	04/01/2026.
02639#	AH	4	AMERICAN GENERAL LIFE INS. (HARPER).....	@....	..		1	16,063	88.939	22,235	25,000	22,235	.....	4,833	.....	.....	7.070	N/A.....	.....	.....	.....	02/16/2012.	08/29/2019.
02639#	AJ	0	AMERICAN GENERAL LIFE INS. (DEHART).....	@....	..		1	91,436	68.482	123,268	180,000	123,268	.....	8,463	.....	.....	7.130	N/A.....	.....	.....	.....	09/25/2013.	10/07/2025.
02639#	AK	7	AMERICAN GENERAL LIFE INSURANCE (BLIEU).....	@....	..		1	51,792	54.834	76,768	140,000	76,768	.....	5,053	.....	.....	6.820	N/A.....	.....	.....	.....	03/20/2012.	01/01/2033.
02639#	AL	5	AMERICAN GENERAL LIFE INS. (PITTAWAY).....	@....	..		1	39,141	84.085	55,766	66,321	55,766	.....	3,801	.....	.....	7.070	N/A.....	.....	.....	.....	03/20/2012.	06/15/2020.
02639#	AM	3	AMERICAN GENERAL LIFE INSURANCE (WALLS).....	@....	..		1	35,997	72.549	52,618	72,527	52,618	.....	3,652	.....	.....	7.070	N/A.....	.....	.....	.....	04/17/2012.	07/25/2027.
02639#	AN	1	AMERICAN GENERAL LIFE INS. (MARTIN).....	@....	..		1	23,913	61.842	28,625	46,287	28,625	.....	2,054	.....	.....	7.330	N/A.....	.....	.....	.....	05/04/2012.	03/28/2033.
02639#	AP	6	AMERICAN GENERAL ANNUITY SVC (SANCHEZ).....	@....	..		1	102,990	42.562	127,549	299,677	127,549	.....	8,513	.....	.....	6.810	N/A.....	.....	.....	.....	05/08/2012.	04/01/2038.
02639#	AQ	4	TRANSAMERICA LIFE INSURANCE (FERNANDES).....	@....	..		1	24,835	74.671	33,895	45,392	33,895	.....	2,439	.....	.....	7.410	N/A.....	.....	.....	.....	05/31/2012.	08/30/2025.
02639#	AR	2	AMERICAN GENERAL LIFE INS. CO. (DEHART).....	@....	..		1	47,638	45.643	69,118	151,431	69,118	.....	4,522	.....	.....	6.780	N/A.....	.....	.....	.....	06/29/2012.	09/07/2034.
02639#	AS	0	AMERICAN GENERAL LIFE INS CO (FERNANDES).....	@....	..		1	31,978	65.145	39,377	60,444	39,377	.....	2,777	.....	.....	7.160	N/A.....	.....	.....	.....	07/24/2012.	04/30/2030.
02639#	AT	8	AMERICAN GENERAL LIFE INS CO (JACOBSEN).....	@....	..		1	32,453	82.168	41,084	50,000	41,084	.....	2,663	.....	.....	6.720	N/A.....	.....	.....	.....	08/14/2012.	12/06/2020.
02639#	AU	5	AMERICAN GENERAL LIFE INS CO (STONE).....	@....	..		1	67,726	63.336	95,321	150,500	95,321	.....	5,954	.....	.....	6.460	N/A.....	.....	.....	.....	09/13/2012.	08/01/2030.
02639#	AV	3	AMERICAN GENERAL LIFE INS CO (GUSTAFSON).....	@....	..		1	35,031	63.074	44,152	70,000	44,152	.....	2,443	.....	.....	5.700	N/A.....	.....	.....	.....	09/13/2012.	06/01/2028.
02639#	AW	1	AMERICAN GENERAL LIFE INS CO (BOLDS).....	@....	..		1	392,856	71.913	552,425	768,182	552,425	.....	34,506	.....	.....	6.460	N/A.....	.....	.....	.....	09/18/2012.	11/01/2026.
02639#	AX	9	AMERICAN GENERAL LIFE INS CO (BLACKWELL).....	@....	..		1	88,846	56.544	113,089	200,000	113,089	.....	7,069	.....	.....	6.470	N/A.....	.....	.....	.....	09/28/2012.	09/15/2031.
02639#	AY	7	AMERICAN GENERAL LIFE INS CO (RIOBE).....	@....	..		1	548,766	65.270	652,462	999,628	652,462	.....	53,651	.....	.....	6.780	N/A.....	.....	.....	.....	11/06/2012.	07/10/2029.
02639#	AZ	4	AIG ANNUITY INS CO (SERCYE).....	@....	..		1	43,805	79.602	54,289	68,200	54,289	.....	3,558	.....	.....	6.750	N/A.....	.....	.....	.....	11/15/2012.	12/15/2029.
02639#	BB	6	AMERICAN GENERAL LIFE INS CO (MARTIN).....	@....	..		1	21,770	67.163	31,367	46,702	31,367	.....	2,163	.....	.....	7.160	N/A.....	.....	.....	.....	11/21/2012.	06/22/2027.
02639#	BD	2	AMERICAN GENERAL LIFE INS CO (DAVIS).....	@....	..		1	23,997	91.192	34,197	37,500	34,197	.....	2,358	.....	.....	7.400	N/A.....	.....	.....	.....	01/17/2013.	04/17/2019.
02639#	BE	0	AMERICAN GENERAL LIFE INS CO (WALLS).....	@....	..		1	70,201	73.990	95,300	128,800	95,300	.....	6,191	.....	.....	6.820	N/A.....	.....	.....	.....	01/17/2013.	07/25/2027.
02639#	BF	7	AMERICAN GENERAL LIFE INS CO(FERNANDES).....	@....	..		1	45,986	45.541	55,792	122,509	55,792	.....	3,764	.....	.....	7.150	N/A.....	.....	.....	.....	02/12/2013.	04/30/2036.
02639#	BG	5	AMERICAN GENERAL LIFE INS CO(BLACKWELL).....	@....	..		1	34,774	61.963	39,730	64,118	39,730	.....	2,864	.....	.....	7.620	N/A.....	.....	.....	.....	02/12/2013.	09/15/2031.
02639#	BH	3	AMERICAN GENERAL LIFE INSUR CO (SERCYE).....	@....	..		1	33,104	69.586	45,788	65,800	45,788	.....	3,136	.....	.....	7.330	N/A.....	.....	.....	.....	03/07/2013.	12/15/2029.
02639#	BJ	9	WESTERN NATIONAL LIFE INS CO (CROCKETT).....	@....	..		1	34,716	71.396	44,374	62,151	44,374	.....	2,863	.....	.....	6.790	N/A.....	.....	.....	.....	03/21/2013.	06/22/2029.
02639#	BK	6	AMER GEN LIFE INS CO OF DELAWARE (JONES).....	@....	..		1	51,259	84.713	59,042	69,696	59,042	.....	3,698	.....	.....	6.500	N/A.....	.....	.....	.....	03/28/2013.	05/01/2023.
02639#	BL	4	AMERICAN GENERAL LIFE INSUR CO (SERCYE).....	@....	..		1	71,280	71.802	89,753	125,000	89,753	.....	5,481	.....	.....	6.500	N/A.....	.....	.....	.....	04/04/2013.	03/15/2027.
02639#	BM	2	AMERICAN GENERAL LIFE INS CO (ONEAL),867.....	@....	..		1	195,536	61.693	232,995	377,667	232,995	.....	14,267	.....	.....	6.450	N/A.....	.....	.....	.....	04/30/2013.	11/08/2034.
02639#	BN	0	WESTERN NATIONAL LIFE INS CO (DANDIGNAC).....	@....	..		1	33,693	93.698	42,164	45,000	42,164	.....	1,941	.....	.....	4.820	N/A.....	.....	.....	.....	05/14/2013.	05/20/2019.
02639#	BP	5	AMERICAN GENERAL LIFE INS CO (KANE).....	@....	..		1	51,468	50.233	68,026	135,420	68,026	.....	3,977	.....	.....	6.200	N/A.....	.....	.....	.....	05/16/2013.	01/09/2039.
02639#	BQ	3	AMERICAN GENERAL LIFE INS CO (BLIEU).....	@....	..		1	69,621	40.339	92,025	228,124	92,025	.....	5,379	.....	.....	6.200	N/A.....	.....	.....	.....	05/16/2013.	01/01/2039.
02639#	BR	1	AMERICAN GENERAL LIFE INS CO (MUDZWOVA).....	@....	..		1	41,262	78.637	55,046	70,000	55,046	.....	3,350	.....	.....	6.480	N/A.....	.....	.....	.....	05/30/2013.	07/10/2024.
02639#	BS	9	AMERICAN GENERAL LIFE INS CO (BLACKWELL).....	@....	..		1	48,360	55.198	60,367	109,363	60,367	.....	4,097	.....	.....	7.240	N/A.....	.....	.....	.....	06/26/2013.	09/15/2031.
02639#	BT	7	AMERICAN GENERAL LIFE INSUR CO (SHAW).....	@....	..		1	294,961	57.941	328,399	566,776	328,399	.....	23,163	.....	.....	7.380	N/A.....	.....	.....	.....	09/12/2013.	12/01/2034.
02639#	BU	4	AMERICAN GENERAL LIFE INSUR CO (HEARD).....	@....	..		1	89,105	59.482	112,124	188,500	112,124	.....	7,634	.....	.....	7.210	N/A.....	.....	.....	.....	09/24/2013.	01/01/2026.
02639#	BV	2	AMERICAN GENERAL LIFE INSUR CO (CUTINO).....	@....	..		1	22,011	71.369	25,466	35,682	25,466	.....	1,892	.....	.....	7.830	N/A.....	.....	.....	.....	09/24/2013.	06/01/2027.
02639#	BX	8	AMERICAN GENERAL LIFE INSUR CO (ONEAL),8.....	@....	..		1	85,473	68.448	101,304	148,000	101,304	.....	6,765	.....	.....	7.150	N/A.....	.....	.....	.....	10/31/2013.	10/08/2027.

SCHEDULE D - PART 1

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

E10.30

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02639#	BY	6	AMERICAN GENERAL LIFE INS CO (WALTERS).....			@....	1	55,513	70.302	62,825	89,364	62,825		4,230			7.060	N/A.....				11/05/2013.	12/01/2028.
02639#	BZ	3	AMERICAN GENERAL LIFE INSUR CO (BECK).....			@....	1	201,836	66.266	227,428	343,200	227,428		15,320			7.060	N/A.....				11/12/2013.	12/01/2030.
02639#	CA	7	AMERICAN GENERAL LIFE INS CO (STEVENSON).....			@....	1	61,820	52.474	71,726	136,688	71,726		4,735			7.060	N/A.....				11/28/2013.	08/29/2031.
02639#	CB	5	AMERICAN GENERAL LIFE INS CO (CUTINO).....			@....	1	18,344	71.831	20,881	29,070	20,881		1,520			7.660	N/A.....				11/28/2013.	06/01/2027.
02639#	CC	3	AMERICAN GENERAL LIFE INS CO (CUTINO).....			@....	1	26,045	71.872	30,766	42,807	30,766		2,236			7.650	N/A.....				12/10/2013.	06/01/2027.
02639#	CD	1	AMERICAN GENERAL LIFE INSUR CO (ESTEP).....			@....	1	37,265	49.148	44,234	90,000	44,234		3,275			7.990	N/A.....				12/10/2013.	02/15/2031.
02639#	CE	9	AMERICAN GENERAL LIFE INS CO (MUDZWOVA).....			@....	1	39,972	71.873	53,258	74,100	53,258		3,638			7.330	N/A.....				12/10/2013.	09/10/2024.
02639#	CF	6	AMERICAN GENERAL LIFE INS CO (CUTINO).....			@....	1	43,083	72.781	49,409	67,887	49,409		3,447			7.330	N/A.....				12/26/2013.	06/01/2027.
02639#	CH	2	WESTERN NATIONAL LIFE INS CO (DETAMORE).....			@....	1	41,748	63.633	55,998	88,001	55,998		3,823			7.320	N/A.....				11/05/2013.	12/01/2027.
02639#	CJ	8	AMERICAN GENERAL LIFE INSUR CO (SERCYE).....			@....	1	32,397	55.835	41,206	73,800	41,206		2,802			7.270	N/A.....				10/31/2013.	03/15/2030.
02639#	CK	5	AMERICAN GENERAL LIFE INSUR CO (JONES).....			@....	1	308,508	48.775	344,737	706,780	344,737		21,711			6.580	N/A.....				03/13/2014.	09/01/2041.
02639#	CL	3	AMERICAN GENERAL LIFE INSUR CO (LEWIS).....			@....	1	42,577	73.742	51,412	69,718	51,412		3,329			6.800	N/A.....				03/13/2014.	02/01/2027.
02639#	CM	1	AMERICAN GENERAL LIFE INSUR CO (CUTINO).....			@....	1	27,791	73.370	31,742	43,263	31,742		2,156			7.120	N/A.....				03/20/2014.	06/01/2027.
02639#	CN	9	AMERICAN GENERAL LIFE INSUR CO (DAVIS).....			@....	1	44,798	91.818	57,387	62,500	57,387		3,673			6.830	N/A.....				03/27/2014.	04/17/2019.
02639#	CP	4	AMERICAN GENERAL LIFE INS CO (POURCIAU).....			@....	1	335,602	59.372	400,763	675,000	400,763		24,324			6.330	N/A.....				04/11/2014.	09/15/2036.
02639#	CQ	2	AMERICAN GENERAL LIFE INS CO (LOZANO).....			@....	1	61,654	44.676	77,849	174,250	77,849		4,780			6.540	N/A.....				04/24/2014.	12/21/2039.
02639#	CR	0	AMERICAN GENERAL LIFE INS CO (LEWIS).....			@....	1	28,074	72.782	31,362	43,090	31,362		2,121			7.120	N/A.....				04/24/2014.	02/01/2027.
02639#	CS	8	AMERICAN GENERAL LIFE INSURANCE CO (LEE).....			@....	1	38,878	77.772	49,775	64,000	49,775		3,174			6.810	N/A.....				03/31/2014.	08/01/2023.
02639#	CT	6	AMERICAN GENERAL A S COR (POURCIAU).....			@....	1	264,362	42.212	286,168	677,920	286,168		17,929			6.550	N/A.....				05/08/2014.	10/15/2042.
02639#	CU	3	AMERICAN GENERAL ANNUITY SVC COR (WALLS).....			@....	1	25,499	73.214	31,995	43,700	31,995		2,155			7.080	N/A.....				05/08/2014.	07/25/2027.
02639#	CV	1	AMERICAN GENERAL ANNUITY SVC CO (SERCYE).....			@....	1	41,122	73.376	48,429	66,000	48,429		3,127			6.770	N/A.....				05/15/2014.	12/15/2027.
02639#	CW	9	AMERICAN GENERAL LIFE INS CO (HENRY).....			@....	1	24,771	74.273	28,595	38,500	28,595		1,929			7.090	N/A.....				06/12/2014.	02/15/2027.
02639#	CX	7	AMERICAN GENERAL LIFE INSUR CO (ESTEP).....			@....	1	27,418	49.775	27,377	55,000	27,377		2,107			8.330	N/A.....				06/12/2014.	02/15/2031.
02639#	CY	5	AMERICAN GENERAL LIFE INSURANCE (LINZ).....			@....	1	59,005	81.364	70,354	86,468	70,354		4,527			6.760	N/A.....				06/19/2014.	04/15/2024.
02639#	CZ	2	AMERICAN GEN ANNUITY SERV COR (MORROW).....			@....	1	22,043	99.008	25,742	26,000	25,742		1,019			4.120	N/A.....				07/31/2014.	04/01/2018.
02639#	DA	6	AMERICAN GENERAL LIFE INSUR CO (LENNOX).....			@....	1	26,776	71.684	35,842	50,000	35,842		2,546			7.640	N/A.....				01/16/2014.	07/08/2022.
02639#	DB	4	AMERICAN GENERAL LIFE INS CO (SERCYE).....			@....	1	33,826	51.933	43,520	83,800	43,520		2,975			7.280	N/A.....				01/23/2014.	02/15/2033.
02639#	DC	2	AMERICAN GEN ASSIGN CORP (BUENROSTRO).....			@....	1	17,422	77.434	19,503	25,186	19,503		1,246			6.820	N/A.....				09/11/2014.	11/15/2021.
02639#	DE	8	AMERICAN GEN ANN SERVICE COR (SERCYE).....			@....	1	208,248	52.946	234,899	443,650	234,899		13,888			6.220	N/A.....				09/30/2014.	03/15/2033.
02639#	DF	5	METROPOLITAN INS AND ANNUITY CO (BORDEN).....			@....	1	81,570	65.470	98,206	150,000	98,206		5,586			6.030	N/A.....				10/31/2014.	10/01/2027.
02639#	DG	3	AMERICAN GEN ANN SERVICE COR (RAGLIN).....			@....	1	28,736	84.910	32,096	37,800	32,096		2,028			6.610	N/A.....				11/06/2014.	03/01/2023.
02639#	DH	1	AMERICAN GEN ASSIGNMENT CORP (OSBORNE).....			@....	1	42,845	74.199	51,940	70,000	51,940		3,076			6.290	N/A.....				11/06/2014.	11/20/2022.
02639#	DJ	7	NTNL UNION FIRE INS CO PITTSB (CAMPBELL).....			@....	1	21,247	90.069	25,219	28,000	25,219		1,590			6.610	N/A.....				11/06/2014.	04/15/2021.
02639#	DK	4	AMER GEN ANNUITY SERVICE COR (CUSTER).....			@....	1	45,693	60.521	52,532	86,800	52,532		3,170			6.290	N/A.....				12/04/2014.	01/18/2036.
02639#	DL	2	AMERICAN GENERAL ANN SVC COR (LINZ).....			@....	1	199,896	59.131	216,327	365,843	216,327		12,478			6.050	N/A.....				12/11/2014.	04/15/2033.
02639#	DM	0	AMERICAN GENERAL ANN SVCS COR (CRUCE).....			@....	1	35,913	87.381	38,230	43,750	38,230		2,408			6.480	N/A.....				12/18/2014.	08/23/2020.
02639#	DN	8	AMERICAN GEN ANN SVCE (JACKSON GREEN).....			@....	1	41,943	77.503	50,377	65,000	50,377		2,985			6.290	N/A.....				12/31/2014.	04/12/2024.
02639#	DP	3	AMERICAN GEN ASSNMNT CORP (DANDIGNAC).....			@....	1	68,863	91.907	82,717	90,000	82,717		4,904			6.300	N/A.....				12/31/2014.	05/20/2019.
02639#	DQ	1	AMERICAN GENERAL ANN SRVC (GIBSON).....			@....	1	173,747	68.523	189,482	276,522	189,482		10,987			6.050	N/A.....				12/31/2014.	10/20/2030.
02639#	DR	9	AMERICAN GEN ANNUITY SERVICE COR (LEROY).....			@....	1	56,544	65.150	68,467	105,090	68,467		4,055			6.290	N/A.....				11/13/2014.	01/22/2030.
02639#	DS	7	AMERICAN GENERAL ANN SRVC (HARPER).....			@....	1	69,294	90.978	80,061	88,000	80,061		4,895			5.860	N/A.....				01/30/2015.	08/29/2019.
02640*	AA	0	AMERICAN GENERAL LIFE INSURANCE (GIBSON).....			@....	1	212,973	51.555	266,672	517,254	266,672		18,817			7.190	N/A.....				11/10/2011.	10/16/2036.
02645@	AA	3	AMERICAN GENERAL LIFE INS. (MANNS).....			@....	1	13,589	88.622	17,725	20,000	17,725		1,276			7.490	N/A.....				12/15/2011.	08/13/2019.

SCHEDULE D - PART 1

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

E10.31

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02645@	AB	1	AMERICAN GEN LIFE INS CO OF DE (JACKSON).....	@....	..	1	24,020	...62.225	34,518	55,473	34,518	.....	.....2,381	.....	.....	.....	.....7.400	N/A.....	.....	.....	.....	12/06/2012.	12/15/2029.
02645@	AC	9	AMERICAN GEN LIFE INS CO OF DE (JACKSON).....	@....	..	1	29,553	...65.438	38,225	58,414	38,225	.....	.....2,429	.....	.....	.....	.....6.780	N/A.....	.....	.....	.....	12/06/2012.	12/15/2029.
02645@	AD	7	AMERICAN HOME ASSURANCE CO (REYNAGA).....	@....	..	1	69,799	...83.588	88,385	105,738	88,385	.....	.....5,594	.....	.....	.....	.....6.750	N/A.....	.....	.....	.....	05/22/2014.	07/01/2029.
026609	AC	1	WYETH LLC.....	.....	..	.....1FE	28,537	...120.726	30,182	25,000	26,362	.....	.....(194)	.....	.....	.....	.....7.250	6.000	MS.....	604	1,813	12/17/1998.	03/01/2023.
026874	DD	6	AMERICAN INTL GROUP.....	.....	..	.....2	129,549	...103.102	134,033	130,000	129,645	.....	.....40	.....	.....	.....	.....3.750	3.790	JJ.....	2,316	4,875	07/07/2015.	07/10/2025.
026874	DH	7	AMERICAN INTL GROUP.....	.....	..	.....2	4,873,553	...103.700	5,019,119	4,840,000	4,870,652	.....	.....(2,878)	.....	.....	.....	.....3.900	3.800	AO.....	47,190	190,516	02/01/2017.	04/01/2026.
03027X	AP	5	AMERICAN TOWER CORP.....	.....	..	.....2	997,730	...99.269	992,691	1,000,000	997,838	.....	.....108	.....	.....	.....	.....3.550	3.570	JJ.....	17,849	.....	06/27/2017.	07/15/2027.
03027X	AR	1	AMERICAN TOWER CORP.....	.....	..	.....2FE	1,492,140	...99.412	1,491,180	1,500,000	1,492,188	.....	.....48	.....	.....	.....	.....3.600	3.660	JJ.....	3,450	.....	12/05/2017.	01/15/2028.
03073E	AP	0	AMERISOURCEBERGEN CORP.....	.....	..	.....2	209,486	...99.167	208,253	210,000	209,489	.....	.....4	.....	.....	.....	.....3.450	3.470	JD.....	543	.....	11/29/2017.	12/15/2027.
030955	AN	8	AMERITECH CAPITAL FUNDNG.....	.....	..	.....2FE	27,146	...117.915	29,479	25,000	26,319	.....	.....(71)	.....	.....	.....	.....6.550	5.840	JJ.....	755	1,638	12/17/1998.	01/15/2028.
031162	AZ	3	AMGEN INC.....	C....	..	2FE	5,263,250	...103.795	5,189,773	5,000,000	5,043,093	.....	.....(33,914)	.....	.....	.....	.....5.700	4.870	FA.....	118,750	285,000	05/13/2009.	02/01/2019.
031162	BP	4	AMGEN INC.....	.....	..	.....2	144,413	...117.591	141,110	120,000	143,040	.....	.....(523)	.....	.....	.....	.....5.375	4.130	MN.....	824	6,450	04/06/2015.	05/15/2043.
031162	BZ	2	AMGEN INC.....	.....	..	.....2	9,505	...108.803	10,880	10,000	9,526	.....	.....8	.....	.....	.....	.....4.400	4.710	MN.....	73	440	05/11/2015.	05/01/2045.
031162	CJ	7	AMGEN INC.....	.....	..	.....2	229,338	...95.752	220,232	230,000	229,418	.....	.....60	.....	.....	.....	.....2.600	2.630	FA.....	2,193	5,980	08/24/2016.	08/19/2026.
03149*	AB	2	AMICA MUTUAL INS CO (CHERRY).....	@....	..	1	10,014	...93.711	11,168	11,918	11,168	.....	.....725	.....	.....	.....	.....6.820	N/A.....	.....	.....	.....	09/30/2014.	12/15/2019.
032479	AD	9	ANADARKO FINANCE CO.....	.....	A	.....	.....1,714,921	...128.359	1,681,514	1,310,000	1,685,367	.....	.....(19,944)	.....	.....	.....	.....7.500	4.600	MN.....	16,375	98,250	10/21/2016.	05/01/2031.
032511	AY	3	ANADARKO PETROLEUM CORP.....	.....	..	.....3FE	1,505,003	...122.481	1,751,481	1,430,000	1,504,676	.....	.....(817)	.....	.....	.....	.....6.450	5.960	MS.....	27,158	79,335	09/06/2017.	09/15/2036.
032511	BG	1	ANADARKO PETROLEUM CORP.....	.....	..	.....3FE	73,119	...135.716	67,858	50,000	71,637	.....	.....(573)	.....	.....	.....	.....7.950	4.720	JD.....	177	3,975	04/15/2015.	06/15/2039.
032511	BM	8	ANADARKO PETROLEUM CORP.....	.....	..	.....2	440,604	...105.603	464,656	440,000	440,400	.....	.....(116)	.....	.....	.....	.....4.850	4.810	MS.....	6,283	21,340	03/16/2016.	03/15/2021.
032511	BN	6	ANADARKO PETROLEUM CORP.....	.....	..	.....2	3,455,392	...112.198	3,511,810	3,130,000	3,425,703	.....	.....(29,392)	.....	.....	.....	.....5.550	4.130	MS.....	51,149	171,495	05/05/2017.	03/15/2026.
032654	AL	9	ANALOG DEVICES INC.....	.....	..	.....2	229,066	...99.015	227,735	230,000	229,257	.....	.....178	.....	.....	.....	.....2.500	2.580	JD.....	415	5,750	11/30/2016.	12/05/2021.
032654	AM	7	ANALOG DEVICES INC.....	.....	..	.....2	458,339	...100.202	460,932	460,000	458,571	.....	.....216	.....	.....	.....	.....3.125	3.180	JD.....	1,038	14,375	11/30/2016.	12/05/2023.
03332*	AA	1	ANCILE SOLUTIONS.....	.....	..	.....4	1,148,700	...99.294	1,154,445	1,162,652	1,154,445	.....	.....4,886	.....	.....	.....	.....8.694	9.040	MON...	281	96,798	06/30/2016.	06/30/2021.
035242	AA	4	ANHEUSER-BUSCH INBEV FIN.....	.....	..	.....2FE	49,674	...99.642	49,821	50,000	49,853	.....	.....37	.....	.....	.....	.....2.625	2.680	JJ.....	598	1,313	01/14/2013.	01/17/2023.
035242	AJ	5	ANHEUSER-BUSCH INBEV FIN.....	.....	..	.....2	548,279	...100.501	552,760	550,000	548,916	.....	.....333	.....	.....	.....	.....2.650	2.710	FA.....	6,073	14,575	01/13/2016.	02/01/2021.
035242	AL	0	ANHEUSER-BUSCH INBEV FIN.....	.....	..	.....2	99,621	...102.329	102,329	100,000	99,717	.....	.....50	.....	.....	.....	.....3.300	3.360	FA.....	1,375	3,300	01/13/2016.	02/01/2023.
035242	AN	6	ANHEUSER-BUSCH INBEV FIN.....	.....	..	.....2	372,334	...115.898	405,646	350,000	372,011	.....	.....(280)	.....	.....	.....	.....4.900	4.490	FA.....	7,146	12,495	07/14/2017.	02/01/2046.
035242	AP	1	ANHEUSER-BUSCH INBEV FIN.....	.....	..	.....2	307,538	...103.197	299,273	290,000	305,249	.....	.....(1,720)	.....	.....	.....	.....3.650	2.890	FA.....	4,410	10,038	03/09/2017.	02/01/2026.
036752	AB	9	ANTHEM INC.....	.....	..	.....2	109,779	...101.932	112,126	110,000	109,781	.....	.....2	.....	.....	.....	.....3.650	3.670	JD.....	446	.....	11/14/2017.	12/01/2027.
036752	AC	7	ANTHEM INC.....	.....	..	.....2	189,939	...101.452	192,759	190,000	189,940	.....	.....1	.....	.....	.....	.....3.350	3.350	JD.....	707	.....	11/14/2017.	12/01/2024.
036752	AD	5	ANTHEM INC.....	.....	..	.....2	100,246	...106.324	106,324	100,000	100,245	.....	.....	.....	.....	.....	.....4.375	4.360	JD.....	486	.....	11/17/2017.	12/01/2047.
037411	AR	6	APACHE CORP.....	.....	..	.....2FE	90,074	...118.278	94,623	80,000	89,394	.....	.....(286)	.....	.....	.....	.....6.000	5.000	JJ.....	2,213	4,800	09/10/2014.	01/15/2037.
037411	AW	5	APACHE CORP.....	.....	..	.....2	109,892	...106.538	106,539	100,000	108,792	.....	.....(231)	.....	.....	.....	.....5.100	4.440	MS.....	1,700	5,100	05/15/2015.	09/01/2040.
037411	AZ	8	APACHE CORP.....	.....	..	.....2	534,222	...100.755	523,928	520,000	531,226	.....	.....(2,592)	.....	.....	.....	.....3.250	2.680	AO.....	3,568	16,900	11/01/2016.	04/15/2022.
037411	BA	2	APACHE CORP.....	.....	..	.....2	85,516	...102.773	82,219	80,000	85,171	.....	.....(115)	.....	.....	.....	.....4.750	4.320	AO.....	802	3,800	04/16/2015.	04/15/2043.
037411	BC	8	APACHE CORP.....	.....	..	.....2	113,671	...96.877	116,253	120,000	113,734	.....	.....62	.....	.....	.....	.....4.250	4.590	JJ.....	2,352	2,550	06/29/2017.	01/15/2044.
03761U	AG	1	APOLLO INVESTMENT CORP.....	.....	..	.....2FE	14,971,490	...102.259	15,338,937	15,000,000	14,978,180	.....	.....2,418	.....	.....	.....	.....5.250	5.270	MS.....	258,125	787,500	05/18/2016.	03/03/2025.
037833	BZ	2	APPLE INC.....	.....	..	.....2	618,307	...95.844	594,237	620,000	618,521	.....	.....153	.....	.....	.....	.....2.450	2.480	FA.....	6,203	15,190	07/28/2016.	08/04/2026.
037833	CJ	7	APPLE INC.....	.....	..	.....2	360,000	...102.437	368,774	360,000	360,000	.....	.....	.....	.....	.....	.....3.350	3.350	FA.....	4,757	6,030	02/02/2017.	02/09/2027.
039483	BL	5	ARCHER-DANIELS-MIDLAND C.....	.....	..	.....2	199,420	...95.384	190,770	200,000	199,492	.....	.....52	.....	.....	.....	.....2.500	2.530	FA.....	1,944	5,000	08/08/2016.	08/11/2026.
04010L	AN	3	ARES CAPITAL CORP.....	.....	..	.....2FE	15,866,995	...102.283	15,853,884	15,500,000	15,575,691	.....	.....(79,848)	.....	.....	.....	.....4.875	4.310	MN.....	65,068	755,625	02/27/2014.	11/30/2018.
04010L	AR	4	ARES CAPITAL CORP.....	.....	..	.....2	996,390	...100.413	1,004,135	1,000,000	997,167	.....	.....632	.....	.....	.....	.....3.625	3.700	JJ.....	16,313	30,208	09/14/2016.	01/19/2022.
04010L	AU	7	ARES CAPITAL CORP.....	.....	..	.....2	2,997,630	...98.515	2,955,469	3,000,000	2,997,784	.....	.....154	.....	.....	.....	.....3.500	3.510	FA.....	41,125	.....	08/07/2017.	02/10/2023.

SCHEDULE D - PART 1

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

E10.32

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
045054	AD	5	ASSTEAD CAPITAL INC.....	@		2	3FE	2,495,000	101.000	2,514,900	2,490,000	2,494,815		(185)			4.125	4.090	FA	40,514		08/09/2017	08/15/2025
045054	AF	0	ASSTEAD CAPITAL INC.....	@		2	3FE	8,377,500	101.500	8,373,750	8,250,000	8,374,900		(2,600)			4.375	4.180	FA	142,370		10/06/2017	08/15/2027
05259*	AA	5	AUTO-OWNERS LIFE INSURANCE CO (WHITE).....	@			1	19,795	65.273	21,647	33,163	21,647		1,572				7.830	N/A			10/03/2013	04/11/2029
05384#	AA	9	AVIVA LIFE AND ANNUITY (MAYES).....	@			1	34,774	59.707	40,422	67,700	40,422		2,911				7.390	N/A			02/29/2012	10/10/2028
05384@	AA	1	AVIVA LIFE AND ANNUITY (ROBINSON).....	@			1	20,971	79.616	29,511	37,067	29,511		2,175				7.560	N/A			12/15/2011	02/04/2024
05384@	AB	9	AVIVA LIFE AND ANNUITY (JERNIGAN).....	@			1	34,340	76.123	46,395	60,948	46,395		3,236				6.710	N/A			01/31/2012	05/01/2023
05384@	AC	7	AVIVA LIFE AND ANNUITY (MALDONADO).....	@			1	31,224	65.630	45,597	69,475	45,597		3,141				7.080	N/A			03/13/2012	05/19/2030
05384@	AD	5	AVIVA LIFE AND ANNUITY (LAMAR).....	@			1	32,431	62.229	37,788	60,723	37,788		2,553				7.210	N/A			04/30/2012	05/01/2032
05384@	AE	3	AVIVA LIFE AND ANNUITY (LAMAR).....	@			1	28,243	50.177	36,674	73,089	36,674		2,417				7.030	N/A			06/12/2012	01/01/2034
05384@	AF	0	AVIVA LIFE AND ANNUITY (ROWE).....	@			1	23,444	78.498	32,184	41,000	32,184		2,338				7.390	N/A			06/14/2012	10/20/2024
05384@	AG	8	AVIVA LIFE AND ANNUITY COMPANY (KILGORE).....	@			1	39,282	64.197	57,778	90,000	57,778		3,914				7.030	N/A			06/29/2012	04/22/2027
05384@	AH	6	AVIVA LIFE AND ANNUITY COMPANY (MAYES).....	@			1	144,741	69.620	171,963	247,000	171,963		12,128				7.190	N/A			07/17/2012	10/10/2028
05384@	AK	9	AVIVA ASSIGNMENT CORP (SMITH).....	@			1	19,775	77.623	24,839	32,000	24,839		1,679				7.010	N/A			08/09/2012	08/14/2021
05384@	AL	7	AVIVA LIFE AND ANNUITY CO (DANIELS).....	@			1	65,509	62.745	72,424	115,425	72,424		5,114				7.210	N/A			09/20/2012	03/02/2032
05384@	AP	8	AVIVA LIFE AND ANNUITY CO (MALDONADO).....	@			1	33,196	65.488	44,090	67,325	44,090		2,926				6.710	N/A			10/31/2012	05/19/2030
05384@	AQ	6	AVIVA LIFE AND ANNUITY CO (POLITT).....	@			1	45,800	52.938	56,171	106,106	56,171		3,721				6.740	N/A			11/06/2012	04/15/2036
05384@	AR	4	AVIVA LIFE AND ANNUITY CO (CARTER).....	@			1	40,773	82.862	58,004	70,000	58,004		3,840				6.860	N/A			11/08/2012	09/29/2020
05384@	AS	2	AVIVA LIFE AND ANNITY CO (HELMS).....	@			1	106,258	67.340	129,078	191,679	129,078		8,084				6.650	N/A			12/11/2012	12/01/2029
05384@	AT	0	AVIVA LIFE AND ANNUITY COMPANY(MAYES).....	@			1	39,962	65.694	44,423	67,620	44,423		3,331				7.910	N/A			02/12/2013	10/10/2028
05384@	AU	7	AVIVA LIFE AND ANNUITY COMPANY (BUSLER).....	@			1	51,783	83.194	59,068	71,000	59,068		3,582				6.620	N/A			04/30/2013	11/01/2023
05384@	AV	5	AVIVA LIFE AND ANNUITY COMPANY (HELMS).....	@			1	84,527	59.843	106,801	178,469	106,801		6,687				6.850	N/A			06/28/2013	12/01/2030
05386@	AA	9	AVIVA LIFE AND ANNUITY CO (PRITCHARD).....	@			1	46,408	77.384	61,908	80,000	61,908		3,768				6.480	N/A			05/30/2013	08/15/2023
05386@	AB	7	AVIVA LIFE AND ANNUITY CO OF NY (DIOUF).....	@			1	342,278	56.614	415,038	733,093	415,038		27,856				7.110	N/A			11/07/2013	11/13/2032
05490L	AA	7	BLUE CROSS BLUE SHIELD M.....			2	1FE	129,273	100.033	130,044	130,000	129,439		65			3.790	3.850	MN	821	4,927	06/01/2015	05/01/2025
05526D	BA	2	BAT CAPITAL CORP.....			2	2FE	200,000	100.129	200,259	200,000	200,000					3.557	3.550	FA	2,688		08/08/2017	08/15/2027
05526D	BC	8	BAT CAPITAL CORP.....			2.5	2FE	1,159,900	105.010	1,186,616	1,130,000	1,159,602		(298)			4.390	4.190	FA	18,740		08/30/2017	08/15/2037
05526D	BE	4	BAT CAPITAL CORP.....			2.5	2FE	2,030,680	105.290	2,105,816	2,000,000	2,030,534		(146)			4.540	4.440	FA	34,302		08/30/2017	08/15/2047
05531F	BB	8	BB&T CORPORATION.....			2	1FE	1,998,360	99.271	1,985,437	2,000,000	1,998,399		39			2.850	2.860	AO	10,292		10/23/2017	10/26/2024
05565S	AA	2	BURLINGTN NO SF 06-2 TR.....				1FE	415,792	107.910	400,608	371,243	409,190		(5,291)			5.629	3.770	AO	5,224	20,897	09/27/2016	04/01/2024
05567Y	AA	7	BURLINGTN NO SF 05-4 TR.....				1FE	774,974	107.568	787,719	732,298	768,756		(7,271)			4.967	3.860	AO	9,093	36,373	07/16/2013	04/01/2023
05568B	AA	6	BURLINGTN NO SF 06-1 TR.....				1FE	155,066	109.531	154,686	141,225	155,066					5.720	3.810	JJ	3,725		10/30/2017	01/15/2024
05581J	AA	2	BNSF RAILWAY CO 2015-1 P.....				1FE	6,327,503	102.003	6,468,798	6,341,772	6,329,454		1,167			3.442	3.460	JD	9,095	218,284	06/29/2015	06/16/2028
059438	AG	6	BANK ONE CORP.....				2FE	2,915,219	127.261	2,876,100	2,260,000	2,770,890		(56,479)			7.750	4.210	JJ	80,764	175,150	05/05/2015	07/15/2025
059438	AK	7	BANK ONE CORP.....				2FE	4,178,329	133.730	4,224,551	3,159,000	4,104,389		(55,740)			8.000	4.090	AO	43,524	206,160	10/03/2017	04/29/2027
06051G	EC	9	BANK OF AMERICA CORP.....				1FE	5,270,872	108.066	5,403,318	5,000,000	5,091,809		(30,401)			5.625	4.830	JJ	140,625	281,250	09/23/2010	07/01/2020
06051G	FH	7	BANK OF AMERICA CORP.....				2FE	2,410,858	105.307	2,432,594	2,310,000	2,397,552		(11,471)			4.200	3.550	FA	33,688	97,020	10/26/2016	08/26/2024
06051G	FL	8	BANK OF AMERICA CORP.....				2FE	4,166,977	105.383	4,362,874	4,140,000	4,164,875		(2,062)			4.250	4.160	AO	33,724	175,950	01/13/2017	10/22/2026
06051G	FM	6	BANK OF AMERICA CORP.....				2FE	1,147,118	104.036	1,186,012	1,140,000	1,145,380		(653)			4.000	3.920	JJ	20,140	45,600	02/27/2015	01/22/2025
06051G	FU	8	BANK OF AMERICA CORP.....				2FE	2,064,800	106.740	2,134,808	2,000,000	2,059,449		(5,351)			4.450	4.010	MS	29,172	89,000	02/07/2017	03/03/2026
06051G	GC	7	BANK OF AMERICA CORP.....			2	2FE	2,988,420	104.426	3,132,799	3,000,000	2,989,343		923			4.183	4.220	MN	12,549	125,490	02/02/2017	11/25/2027
06051G	GL	7	BANK OF AMERICA CORP.....			2	1FE	440,000	102.639	451,613	440,000	440,000					3.705	3.700	AO	3,034	8,151	04/19/2017	04/24/2028
06051G	GR	4	BANK OF AMERICA CORP.....			2	1FE	391,324	101.645	396,417	390,000	391,301		(23)			3.593	3.550	JJ	6,228		07/26/2017	07/21/2028

SCHEDULE D - PART 1

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

E10.33

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
06051G	GV	5	BANK OF AMERICA CORP.....	2,5,7	1FE		77,000	100.257	77,198	77,000	77,000					3.004	3.000	JD.....	71		12/20/2017.	12/20/2023.	
06053F	AA	7	BANK OF AMERICA CORP.....		1FE		1,062,290	106.195	1,061,950	1,000,000	1,062,234		(56)			4.100	2.880	JJ.....	17,881		12/27/2017.	07/24/2023.	
06406F	AA	1	BANK OF NY MELLON CORP.....	2	1FE		199,802	100.225	200,450	200,000	199,875		36			2.500	2.510	AO.....	1,056	5,000	02/16/2016.	04/15/2021.	
06406Y	AA	0	BANK OF NY MELLON CORP.....	2	1FE		380,022	99.684	378,801	380,000	380,021		(1)			3.300	3.290	FA.....	4,459		08/16/2017.	08/23/2029.	
06646#	AC	7	BANKRUPTCY MANAGEMENT SOLUTIONS, INC.....		5		4,135,152	99.379	4,142,637	4,168,500	4,142,637		7,485			7.067	7.330	MON.....	2,409	174,196	05/19/2017.	03/31/2022.	
06849R	AF	9	BARRICK NA FINANCE LLC.....		2FE		99,890	105.851	106,910	101,000	100,454		145			4.400	4.570	MN.....	383	4,444	11/01/2013.	05/30/2021.	
06849R	AG	7	BARRICK NA FINANCE LLC.....		2FE		139,993	122.874	172,025	140,000	140,000					5.700	5.700	MN.....	687	7,980	04/29/2016.	05/30/2041.	
06849R	AK	8	BARRICK NA FINANCE LLC.....		2FE		3,981,329	125.577	4,571,006	3,640,000	3,976,595		(4,656)			5.750	5.080	MN.....	34,883	194,925	08/30/2017.	05/01/2043.	
07133*	AA	3	BATTERIES PLUS HOLDING - TL.....		3		575,916	99.567	576,742	579,247	576,742		(1,646)			8.444	8.650	MON.....	272	47,146	07/06/2016.	07/06/2022.	
073902	CD	8	BEAR STEARNS COS LLC.....		1FE		6,314,630	101.321	7,092,499	7,000,000	6,973,853		57,903			4.650	5.410	JJ.....	161,846	325,500	10/17/2003.	07/02/2018.	
075887	BF	5	BECTON DICKINSON AND CO.....	2	2FE		2,015,760	102.419	2,048,392	2,000,000	2,014,570		(1,190)			3.734	3.610	JD.....	3,319	74,680	04/28/2017.	12/15/2024.	
075887	BG	3	BECTON DICKINSON AND CO.....	2	2FE		132,206	109.349	131,220	120,000	131,512		(244)			4.685	4.080	JD.....	250	5,622	05/05/2017.	12/15/2044.	
075887	BM	0	BECTON DICKINSON AND CO.....	2	2FE		89,358	106.870	85,497	80,000	88,872		(188)			4.875	4.170	MN.....	498	3,900	04/24/2015.	05/15/2044.	
075887	BW	8	BECTON DICKINSON AND CO.....	2	2FE		320,000	100.771	322,467	320,000	320,000					3.700	3.700	JD.....	822	5,920	05/22/2017.	06/06/2027.	
079860	AD	4	BELLSOUTH CORP.....		2FE		6,265,100	121.707	6,085,351	5,000,000	6,041,880		(48,801)			6.875	4.790	AO.....	72,569	343,750	12/14/2012.	10/15/2031.	
079860	AE	2	BELLSOUTH CORP.....		2FE		460,968	117.566	499,658	425,000	455,271		(670)			6.550	5.860	JD.....	1,237	27,838	09/20/2005.	06/15/2034.	
08468#	AA	2	BERKSHIRE HATHAWAY LIFE INS. NE (CAMACHO).....		1		73,688	65.308	103,840	159,000	103,840		7,114				6.940	N/A.....				01/12/2012.	03/27/2031.
08468#	AB	0	BERKSHIRE HATHAWAY LIFE OF NE (CAMACHO).....		1		39,858	71.172	51,671	72,600	51,671		3,642				7.140	N/A.....				07/12/2012.	01/29/2028.
08468#	AC	8	BERKSHIRE LIFE INS CO OF NE (CAMACHO).....		1		85,502	62.845	110,860	176,400	110,860		7,041				6.510	N/A.....				09/28/2012.	12/29/2030.
08468#	AD	6	BERKSHIRE HATHAWAY LIFE INS NE (CAMACHO).....		1		57,999	70.284	71,972	102,400	71,972		4,779				6.710	N/A.....				12/06/2012.	12/29/2028.
08468#	AE	4	BERKSHIRE HATH. LIFE INS. OF NE(HAYES).....		1		155,912	75.899	193,322	254,707	193,322		13,096				7.180	N/A.....				02/05/2013.	01/23/2028.
08468#	AF	1	BERK HATH LIFE INS. CO. OF NB (CAMACHO).....		1		75,879	52.031	101,851	195,750	101,851		6,825				7.180	N/A.....				03/05/2013.	12/29/2032.
08468#	AG	9	BERK HATH LIFE INS CO OF NE (CAMACHO).....		1		114,504	42.440	145,042	341,750	145,042		8,519				6.240	N/A.....				06/06/2013.	04/28/2037.
08468#	AH	7	BERK-HATH LIFE INS CO OF NB (HAYES).....		1		45,309	70.044	51,167	73,048	51,167		3,658				7.520	N/A.....				07/31/2013.	01/23/2028.
08468#	AJ	3	BERKSHIRE HATHAWAY LIFE IN CO NB (KURTY).....		1		52,440	45.914	67,036	146,000	67,036		4,608				7.230	N/A.....				09/24/2013.	04/20/2043.
08468#	AK	0	BERK-HATH LIFE INS CO OF NB (SHOTWELL).....		1		92,449	59.121	112,263	189,885	112,263		5,216				4.870	N/A.....				10/03/2013.	10/28/2035.
08468#	AL	8	BERK-HATH LIFE INS CO OF NB (NESBITT).....		1		55,933	62.829	69,269	110,250	69,269		4,755				7.220	N/A.....				10/10/2013.	07/10/2032.
08468#	AM	6	BERK HATH LIFE INS CO OF NB (CAMACHO).....		1		51,885	35.968	69,510	193,250	69,510		4,692				7.230	N/A.....				10/24/2013.	01/29/2038.
08468#	AN	4	BERK-HATH LIFE INS CO OF NB (WHITING).....		1		44,434	73.941	52,306	70,740	52,306		3,649				7.330	N/A.....				12/17/2013.	12/01/2026.
08468#	AP	9	BERK-HATH LIFE INS CO OF NB (KURTY).....		1		86,296	60.960	108,966	178,750	108,966		7,286				7.050	N/A.....				12/31/2013.	04/20/2033.
08468#	AQ	7	BERK-HATH LIFE INS CO OF NB (HAYES).....		1		63,929	70.390	71,909	102,157	71,909		5,103				7.460	N/A.....				02/06/2014.	01/23/2028.
08468#	AR	5	BERK-HATH LIFE INS CO OF NB (FLORES).....		1		36,293	68.037	43,223	63,528	43,223		2,769				6.770	N/A.....				03/20/2014.	12/12/2028.
08468#	AS	3	BERKSHIRE HATHAWAY LIFE INS NE (WYATT).....		1		113,156	70.772	112,103	158,400	112,103		40,825				6.340	N/A.....				06/12/2014.	12/11/2029.
08468#	AT	1	BHG STRUCTURED SETTLEMENTS INC (BARTHOLO.....		1		81,224	69.230	87,320	126,128	87,320		5,558				6.640	N/A.....				06/30/2014.	08/15/2033.
08468#	AU	8	BHG STRUCTURED SETTLEMENTS INC (NESBITT).....		1		43,956	64.988	45,492	70,000	45,492		2,878				6.630	N/A.....				08/07/2014.	07/10/2032.
08468#	AV	6	BHG STRUCTURED SETTLEMENTS INC (HAYES).....		1		53,636	70.555	60,919	86,342	60,919		3,796				6.540	N/A.....				08/21/2014.	01/23/2028.
08468#	AW	4	BHG STRUCTURED SETTLEMENTS (INCARDELLA).....		1		44,173	55.305	51,683	93,450	51,683		3,120				6.290	N/A.....				10/31/2014.	05/20/2038.
09069#	AB	9	BIORECLAMATION TL.....		5*GI		3,513,053	99.535	3,533,430	3,549,919	3,533,430		5,430				7.944	8.210	MON.....	4,356	223,695	09/06/2017.	01/05/2021.
09256B	AG	2	BLACKSTONE HOLDINGS FINA.....		1FE		123,235	115.640	144,550	125,000	123,356		29				5.000	5.090	JD.....	278	6,250	04/02/2014.	06/15/2044.
09256B	AH	0	BLACKSTONE HOLDINGS FINA.....		1FE		79,547	107.340	85,872	80,000	79,579		8				4.450	4.480	JJ.....	1,642	3,560	04/22/2015.	07/15/2045.
096630	AE	8	BOARDWALK PIPELINES LP.....	2	2FE		2,231,680	111.545	2,230,901	2,000,000	2,210,706		(19,219)				5.950	4.430	JD.....	9,917	119,000	02/02/2017.	06/01/2026.
097023	AD	7	BOEING CO.....		1FE		32,671	121.416	30,354	25,000	27,157		(490)				8.750	6.060	FA.....	826	2,188	12/17/1998.	08/15/2021.
097023	AX	3	BOEING CO.....		1FE		70,890	147.066	73,533	50,000	70,366		(524)				6.875	4.000	MS.....	1,012	3,438	02/14/2017.	03/15/2039.

SCHEDULE D - PART 1

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

E10.34

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023	BA	2	BOEING CO.....	.....	.....	..	.....	1FE	154,680	...133.311	173,305	130,000	151,851	.....	.....(560)	.....	.....	.....5.875	4.580	FA.....	2,885	7,638	08/02/2012.	02/15/2040.
097023	BV	6	BOEING CO.....	.....	.....	..	.....2	1FE	322,980	...101.213	344,125	340,000	323,249	.....	.....269	.....	.....	.....3.650	3.930	MS.....	4,137	6,722	02/15/2017.	03/01/2047.
09779*	AB	6	BOMGAR CORP - TL.....	.....	.....	..	.....	3	807,620	...100.000	816,417	816,417	816,417	.....	.....1,886	.....	.....	.....9.194	9.290	MON...	417	72,092	06/23/2016.	06/23/2022.
101137	AR	8	BOSTON SCIENTIFIC CORP.....	.....	.....	..	.....	2FE	2,024,960	...102.807	2,056,154	2,000,000	2,022,677	.....	.....(2,283)	.....	.....	.....3.850	3.670	MN.....	9,839	77,000	02/03/2017.	05/15/2025.
10526#	AB	6	BRANDMUSCLE TL A.....	.....	.....	..	.....	3	695,957	...99.020	697,033	703,930	697,033	.....	.....1,075	.....	.....	.....6.444	6.820	MON...	3,917	44,405	12/01/2015.	12/01/2021.
10526#	AC	4	BRANDMUSCLE - TL B.....	.....	.....	..	.....	3	104,517	...99.341	104,878	105,573	104,878	.....	.....301	.....	.....	.....6.694	6.970	MON...	610	4,962	08/19/2016.	12/01/2021.
105340	AM	5	BRANDYWINE OPER PARTNERS.....	.....	.....	..	.....2	2FE	6,902,210	...102.015	7,141,079	7,000,000	6,947,227	.....	.....8,761	.....	.....	.....3.950	4.100	FA.....	104,456	276,500	01/12/2017.	02/15/2023.
105340	AN	3	BRANDYWINE OPER PARTNERS.....	.....	.....	..	.....2	2FE	1,987,760	...101.646	2,032,923	2,000,000	1,991,256	.....	.....1,100	.....	.....	.....4.100	4.170	AO.....	20,500	82,000	09/08/2014.	10/01/2024.
10549@	AA	3	BRANTLEY TRANSPORTATION.....	.....	.....	..	.....	5*GI	3,029,309	...100.000	3,029,309	3,029,309	3,029,309	.....	.....	.....	.....	.....12.000	12.000	MON...	.....	.....	08/01/2012.	08/01/2017.
10650@	BB	5	BRANTLEY TRANSPORTATION.....	.....	.....	..	.....	5	222,702	...100.000	222,702	222,702	222,702	.....	.....	.....	.....	.....6.237	6.110	MON...	1,325	13,701	10/18/2016.	04/05/2018.
10922N	AA	1	BRIGHTHOUSE FINANCIAL IN.....	.....	.....	..	.....2,5,7	2FE	3,535,713	...98.346	3,491,314	3,550,000	3,536,182	.....	.....469	.....	.....	.....3.700	3.740	JD.....	3,284	65,675	08/30/2017.	06/22/2027.
10922N	AD	5	BRIGHTHOUSE FINANCIAL IN.....	.....	.....	..	.....2,5,7	2FE	4,320,062	...102.013	4,488,590	4,400,000	4,320,544	.....	.....482	.....	.....	.....4.700	4.810	JD.....	5,170	103,400	11/28/2017.	06/22/2047.
11134L	AG	4	BROADCOM CRP / CAYMN FI.....	.....	.....	..	.....2,5,7	2FE	69,405	...98.405	68,884	70,000	69,409	.....	.....4	.....	.....	.....3.875	3.980	JJ.....	1,251	.....	12/11/2017.	01/15/2027.
11134L	AN	9	BROADCOM CRP / CAYMN FI.....	.....	.....	..	.....2,5,7	2FE	175,500	...95.596	172,074	180,000	175,586	.....	.....86	.....	.....	.....3.125	3.520	JJ.....	1,156	.....	11/06/2017.	01/15/2025.
118230	AP	6	BUCKEYE PARTNERS LP.....	.....	.....	..	.....2	2FE	492,710	...105.074	525,371	500,000	492,907	.....	.....110	.....	.....	.....5.600	5.700	AO.....	5,911	28,000	08/09/2016.	10/15/2044.
118230	AQ	4	BUCKEYE PARTNERS LP.....	.....	.....	..	.....2	2FE	1,482,370	...98.291	1,474,366	1,500,000	1,483,807	.....	.....1,437	.....	.....	.....3.950	4.090	JD.....	4,938	63,200	02/23/2017.	12/01/2026.
118230	AR	2	BUCKEYE PARTNERS LP.....	.....	.....	..	.....	2FE	992,930	...98.890	988,906	1,000,000	992,998	.....	.....68	.....	.....	.....4.125	4.210	JD.....	4,698	.....	11/10/2017.	12/01/2027.
120111	BM	0	BUILDING MATERIALS CORP.....	.....	.....	..	.....2	3FE	1,317,750	...104.530	1,311,852	1,255,000	1,316,703	.....	.....(1,047)	.....	.....	.....5.375	3.860	MN.....	8,619	.....	12/06/2017.	11/15/2024.
120111	BN	8	STANDARD INDUSTRIES INC.....	.....	.....	..	.....2	3FE	2,137,500	...106.750	2,135,000	2,000,000	2,131,494	.....	.....(6,006)	.....	.....	.....6.000	4.970	AO.....	25,333	60,000	07/14/2017.	10/15/2025.
121575	AG	9	BURLINGTON COAT FACTORY.....	.....	.....	..	.....2	3FE	1,549,090	...98.164	1,520,656	1,549,090	1,549,090	.....	.....	.....	.....	.....4.662	3.290	FMAN.	13,632	62,899	09/18/2014.	08/13/2021.
121899	CH	9	BNSF RAILWAY CO.....	.....	.....	..	.....	1FE	488	...85.866	859	1,000	555	.....	.....6	.....	.....	.....3.200	6.810	JAJO.....	8	32	12/01/1995.	01/01/2045.
12189L	AB	7	BURLINGTN NORTH SANTA FE.....	.....	.....	..	.....2	1FE	209,723	...103.093	216,497	210,000	210,000	.....	.....	.....	.....	.....3.600	3.590	MS.....	2,520	7,560	09/07/2010.	09/01/2020.
12189L	AF	8	BURLINGTN NORTH SANTA FE.....	.....	.....	..	.....2	1FE	19,951	...103.322	20,664	20,000	20,000	.....	.....5	.....	.....	.....3.450	3.440	MS.....	203	690	08/17/2011.	09/15/2021.
12189L	AJ	0	BURLINGTN NORTH SANTA FE.....	.....	.....	..	.....2	1FE	1,022,098	...112.342	1,123,424	1,000,000	1,021,839	.....	.....(80)	.....	.....	.....4.400	4.240	MS.....	12,956	44,000	08/02/2012.	03/15/2042.
12189L	BA	8	BURLINGTN NORTH SANTA FE.....	.....	.....	..	.....2	1FE	1,994,940	...102.294	2,045,894	2,000,000	1,995,479	.....	.....539	.....	.....	.....3.250	3.270	JD.....	2,889	49,833	03/06/2017.	06/15/2027.
12189P	AD	4	BURLINGTN NO SF 98-C TR.....	.....	.....	..	.....	1FE	84,226	...101.656	85,186	83,798	84,226	.....	.....(513)	.....	.....	.....6.230	3.920	JJ.....	2,596	5,221	11/24/1998.	07/02/2018.
12189P	AG	7	BURLINGTN NO SF 00-1 TR.....	.....	.....	..	.....	1FE	203,592	...106.079	175,052	165,019	202,713	.....	.....(11,166)	.....	.....	.....8.251	0.160	JJ.....	6,278	13,616	11/22/2010.	01/15/2021.
12189T	AG	9	BURLINGTN NORTH SANTA FE.....	.....	.....	..	.....	1FE	144,866	...130.271	169,353	130,000	139,375	.....	.....(558)	.....	.....	.....6.875	5.900	JD.....	745	8,938	03/13/2003.	12/01/2027.
12189T	AH	7	BURLINGTN NO SF 98-A TR.....	.....	.....	..	.....	1FE	128,286	...103.601	116,456	112,408	128,200	.....	.....(7,977)	.....	.....	.....6.600	(18.170)	JJ.....	3,689	7,419	05/10/2010.	01/02/2019.
12189T	AR	5	BURLINGTN NORTH SANTA FE.....	C.....	.....	..	.....	1FE	494,572	...142.670	570,680	400,000	468,791	.....	.....(3,130)	.....	.....	.....7.950	5.980	FA.....	12,013	31,800	08/21/2006.	08/15/2030.
124857	AQ	6	CBS CORP.....	.....	.....	..	.....2	2FE	1,925,397	...102.198	1,941,770	1,900,000	1,923,113	.....	.....(2,272)	.....	.....	.....4.000	3.820	JJ.....	35,044	58,000	02/01/2017.	01/15/2026.
12513G	BC	2	CDW LLC/CDW FINANCE.....	.....	.....	..	.....2,5,7	3FE	3,032,969	...103.500	3,105,000	3,000,000	3,030,321	.....	.....(2,648)	.....	.....	.....5.000	4.840	MS.....	50,000	74,583	03/06/2017.	09/01/2025.
12546C	AG	4	CIBT SOLUTIONS 2ND LIEN TL.....	.....	.....	..	.....2	5FE	1,156,649	...101.000	1,180,016	1,168,333	1,158,633	.....	.....1,984	.....	.....	.....9.444	9.730	MON...	613	57,598	06/16/2017.	06/01/2025.
125509	BV	0	CIGNA CORP.....	.....	.....	..	.....2	2FE	1,194,132	...98.223	1,178,682	1,200,000	1,194,294	.....	.....162	.....	.....	.....3.050	3.100	AO.....	10,878	.....	09/06/2017.	10/15/2027.
125509	BW	8	CIGNA CORP.....	.....	.....	..	.....2	2FE	99,837	...100.119	100,120	100,000	99,840	.....	.....3	.....	.....	.....3.875	3.880	AO.....	1,152	.....	09/05/2017.	10/15/2047.
125896	BQ	2	CMS ENERGY CORP.....	.....	.....	..	.....2	2FE	1,992,440	...98.182	1,963,648	2,000,000	1,993,547	.....	.....667	.....	.....	.....3.000	3.040	MN.....	7,667	60,000	05/02/2016.	05/15/2026.
126117	AQ	3	CNA FINANCIAL CORP.....	C.....	.....	..	.....	2FE	7,213,968	...108.167	7,788,047	7,200,000	7,212,679	.....	.....(327)	.....	.....	.....5.875	5.790	FA.....	159,800	423,000	12/09/2010.	08/15/2020.
126408	GH	0	CSX CORP.....	.....	.....	..	.....	2FE	6,995,005	...128.218	7,207,173	5,621,000	6,974,089	.....	.....(20,679)	.....	.....	.....6.000	4.130	AO.....	84,315	188,400	10/20/2017.	10/01/2036.
126408	HD	8	CSX CORP.....	.....	.....	..	.....2	2FE	997,630	...101.670	1,016,710													

SCHEDULE D - PART 1

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

E10.35

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650	BQ 2	CVS PASS-THROUGH TRUST.....				2FE	1,815,909	116.945	1,767,433	1,511,336	1,800,627		(27,445)			6.943	4.840	MON...	6,121	92,350	04/28/2017.	01/10/2030.
126650	BS 8	CVS PASS-THROUGH TRUST.....				2FE	6,273,886	122.559	6,111,701	4,986,732	6,107,729		(118,776)			7.507	4.130	MON...	21,837	369,322	01/12/2017.	01/10/2032.
126650	BV 1	CVS PASS-THROUGH TRUST.....			5,7	2FE	5,611,308	112.437	5,677,356	5,049,349	5,552,466		(50,149)			5.773	4.330	MON...	17,004	290,241	01/17/2017.	01/10/2033.
126650	BY 5	CVS PASS-THROUGH TRUST.....			5,7	2FE	358,382	113.994	354,642	311,104	356,748		(3,156)			5.926	4.630	MON...	1,075	16,900	01/17/2017.	01/10/2034.
126650	BZ 2	CVS CAREMARK CORP.....			2	2FE	397,156	98.508	394,033	400,000	398,720		322			2.750	2.820	JD.....	917	11,000	01/22/2013.	12/01/2022.
126659	AA 9	CVS PASS-THROUGH TRUST.....				2FE	1,011,929	128.909	972,538	754,433	998,225		(20,852)			8.353	5.050	MON...	3,676	63,018	10/18/2016.	07/10/2031.
12665V	AA 0	CVS PASS-THROUGH TR 2014.....				2FE	2,701,839	100.806	2,723,616	2,701,839	2,701,860					4.163	4.160	MON...	6,561	112,452	07/14/2014.	08/10/2036.
12684*	AK 4	CVS HOLDING TL.....				3	68,711	99.361	69,157	69,601	69,157		307			7.944	8.210	MON...	7,696		08/14/2015.	08/14/2021.
12684*	AL 2	CVS HOLDING B-1 TL.....				3	4,691,033	99.079	4,707,084	4,750,823	4,707,084		11,791			7.944	8.300	MON...	1,048	346,041	11/06/2017.	08/14/2021.
12693@	AA 3	CABLEXPRESS CORPORATION AND TERACAI CORP.....				4FE	5,183,386	98.557	5,195,619	5,271,676	5,195,619		11,462			8.435	8.910	MON...	1,235	219,840	08/21/2017.	08/26/2022.
128195	AN 4	CALATLANTIC GROUP INC.....			2,5,7	3FE	1,370,138	105.750	1,355,715	1,282,000	1,368,778		(1,360)			5.250	4.280	JD.....	5,609	33,653	10/31/2017.	06/01/2026.
128195	AP 9	CALATLANTIC GROUP INC.....				3FE	262,500	103.750	259,375	250,000	262,328		(172)			5.000	4.320	JD.....	556	6,458	10/31/2017.	06/15/2027.
134917	C@ 0	CANADA LIFE INSURANCE (WAITES).....	@			1	58,081	64.019	73,623	115,000	73,623		4,325				6.070	N/A.....			06/12/2012.	01/09/2029.
14040H	BJ 3	CAPITAL ONE FINANCIAL CO.....			2	2FE	4,016,909	102.882	4,063,850	3,950,000	4,010,004		(6,158)			4.200	3.970	AO.....	28,572	165,900	02/02/2017.	10/29/2025.
14149Y	BH 0	CARDINAL HEALTH INC.....			2	2FE	1,000,000	98.441	984,412	1,000,000	1,000,000					3.079	3.070	JD.....	1,368	15,652	06/01/2017.	06/15/2024.
14149Y	BJ 6	CARDINAL HEALTH INC.....			2	2FE	240,088	97.884	234,923	240,000	240,084		(4)			3.410	3.400	JD.....	364	4,160	06/02/2017.	06/15/2027.
14149Y	BM 9	CARDINAL HEALTH INC.....			2	2FE	516,865	99.384	496,924	500,000	516,801		(64)			4.368	4.160	JD.....	971	11,102	08/30/2017.	06/15/2047.
14310F	AA 0	CARLYLE HOLDINGS II FIN.....				2FE	372,217	114.328	400,148	350,000	371,515		(212)			5.625	5.180	MS.....	4,977	14,625	11/30/2017.	03/30/2043.
14987B	AE 3	CC HOLDINGS GS V LLC/CRO.....				2FE	2,125,889	103.168	2,063,375	2,000,000	2,104,459		(18,053)			3.849	2.770	AO.....	16,251	76,980	02/02/2017.	04/15/2023.
15089Q	AC 8	CELANESE US HOLDINGS LLC.....				2FE	1,545,750	109.469	1,477,842	1,350,000	1,498,246		(40,550)			5.875	2.530	JD.....	3,525	79,313	10/25/2016.	06/15/2021.
151020	AP 9	CELGENE CORP.....			2,5,7	2FE	259,113	102.844	267,395	260,000	259,399		82			3.625	3.660	MN.....	1,204	9,425	05/06/2014.	05/15/2024.
151020	AS 3	CELGENE CORP.....			2	2FE	233,618	103.508	238,070	230,000	233,236		(369)			3.875	3.650	FA.....	3,367	8,913	12/13/2016.	08/15/2025.
15189X	AL 2	CENTERPOINT ENER HOUSTON.....			2	1FE	568,484	98.555	561,766	570,000	569,488		183			2.250	2.270	FA.....	5,344	12,825	08/07/2012.	08/01/2022.
15189X	AN 8	CENTERPOINT ENER HOUSTON.....			2	1FE	138,495	116.175	162,645	140,000	138,595		27			4.500	4.560	AO.....	1,575	6,300	03/12/2014.	04/01/2044.
15189X	AQ 1	CENTERPOINT ENER HOUSTON.....			2	1FE	3,286,184	95.086	3,128,340	3,290,000	3,286,683		349			2.400	2.410	MS.....	26,320	83,347	08/08/2016.	09/01/2026.
161175	AZ 7	CHARTER COMM OPT LLC/CAP.....			2	2FE	115,562	116.762	128,439	110,000	115,479		(81)			6.384	5.910	AO.....	1,326	6,384	10/10/2017.	10/23/2035.
161175	BL 7	CHARTER COMM OPT LLC/CAP.....			2,5,7	3FE	220,804	102.534	225,577	220,000	220,812		7			5.375	5.340	MN.....	1,971	6,274	09/15/2017.	05/01/2047.
166764	BL 3	CHEVRON CORP.....			2	1FE	530,000	99.967	529,828	530,000	530,000					2.954	2.950	MN.....	1,957	15,656	05/09/2016.	05/16/2026.
171340	AN 2	CHURCH & DWIGHT CO INC.....			2,5,7	2FE	1,997,940	98.522	1,970,458	2,000,000	1,998,023		83			3.150	3.160	FA.....	27,300		07/20/2017.	08/01/2027.
171798	AD 3	CIMAREX ENERGY CO.....			2	2FE	329,392	102.251	337,431	330,000	329,446		54			3.900	3.920	MN.....	1,645	7,686	06/30/2017.	05/15/2027.
17216*	AA 2	CINCINNATI LIFE INSURANCE (DAVIS).....	@			1	12,730	88.717	16,768	18,900	16,768		1,314				8.010	N/A.....			01/31/2012.	01/12/2021.
17216*	AB 0	CINCINNATI INS CO (MCDONALD).....	@			1	28,676	46.275	32,688	70,638	32,688		1,965				6.320	N/A.....			11/26/2014.	08/24/2041.
17252M	AM 2	CINTAS CORPORATION NO. 2.....			2	2FE	49,934	100.895	50,448	50,000	49,944		10			2.900	2.920	AO.....	363	793	03/09/2017.	04/01/2022.
17252M	AN 0	CINTAS CORPORATION NO. 2.....			2	2FE	109,578	104.052	114,458	110,000	109,608		30			3.700	3.740	AO.....	1,018	2,227	03/09/2017.	04/01/2027.
172967	AL 5	CITIGROUP INC.....				2FE	4,209,490	126.434	4,042,126	3,197,000	3,995,226		(83,883)			7.875	3.940	MN.....	32,170	232,076	06/27/2017.	05/15/2025.
172967	AM 3	CITIGROUP INC.....	C.....			2FE	1,166,760	120.154	1,201,543	1,000,000	1,114,998		(12,529)			6.875	5.000	JD.....	5,729	68,750	06/26/2013.	06/01/2025.
172967	BU 4	CITIGROUP INC.....				2FE	1,121,060	120.321	1,203,218	1,000,000	1,105,969		(9,012)			5.875	4.870	FA.....	21,052	152,515	07/11/2014.	02/22/2033.
172967	ES 6	CITIGROUP INC.....	C.....			2FE	747,338	101.515	761,365	750,000	750,000					6.125	6.100	MN.....	5,870	45,938	05/05/2008.	05/15/2018.
172967	EW 7	CITIGROUP INC.....				2FE	349,312	159.892	383,743	240,000	345,383		(2,737)			8.125	4.820	JJ.....	8,992	19,500	11/28/2016.	07/15/2039.
172967	FF 3	CITIGROUP INC.....				2FE	3,110,413	107.253	3,129,653	2,918,000	2,982,918		(21,280)			5.375	4.460	FA.....	61,866	156,843	11/03/2010.	08/09/2020.
172967	FT 3	CITIGROUP INC.....	C.....			2FE	8,756,610	106.376	9,573,859	9,000,000	8,908,338		26,629			4.500	4.780	JJ.....	187,875	405,000	11/15/2011.	01/14/2022.
172967	GT 2	CITIGROUP INC.....				2FE	135,434	101.788	152,683	150,000	141,104		1,416			3.500	4.750	MN.....	671	5,250	09/13/2013.	05/15/2023.
172967	HB 0	CITIGROUP INC.....				2FE	5,745,128	112.654	6,421,293	5,700,000	5,732,541		(3,387)			5.500	5.400	MS.....	94,050	313,500	07/23/2014.	09/13/2025.

SCHEDULE D - PART 1

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

E10.36

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
172967	JT	9	CITIGROUP INC.....			2FE	199,184	105.553	211,107	200,000	199,360		71			4.400	4.450	JD.....	513	8,800	06/03/2015.	06/10/2025.	
172967	KA	8	CITIGROUP INC.....			2FE	4,516,434	105.870	4,621,236	4,365,000	4,503,313		(11,272)			4.450	4.050	MS.....	49,640	194,243	01/12/2017.	09/29/2027.	
172967	KJ	9	CITIGROUP INC.....			2FE	5,985,847	106.422	6,204,412	5,830,000	5,972,300		(13,428)			4.600	4.240	MS.....	83,434	268,180	02/01/2017.	03/09/2026.	
172967	KK	6	CITIGROUP INC.....			2FE	319,539	100.303	320,972	320,000	319,694		89			2.700	2.730	MS.....	2,184	8,640	03/22/2016.	03/30/2021.	
172967	KU	4	CITIGROUP INC.....			2FE	1,025,220	103.065	1,030,655	1,000,000	1,024,733		(487)			4.125	3.830	JJ.....	17,875		09/20/2017.	07/25/2028.	
172967	LD	1	CITIGROUP INC.....		2	2FE	3,005,620	103.508	3,105,245	3,000,000	3,005,432		(188)			3.887	3.860	JJ.....	55,390	58,305	01/12/2017.	01/10/2028.	
17305B	AB	7	CITICORP LEASE PASS-THRU.....	C.....		2FE	578,840	109.910	552,231	502,435	517,101		(13,351)			8.040	6.420	JD.....	1,795	73,025	09/02/2003.	12/15/2019.	
186108	CK	0	CLEVELAND ELECTRIC ILLUM.....		2	2FE	927,247	100.109	931,015	930,000	927,298		51			3.500	3.530	AO.....	7,776		10/02/2017.	04/01/2028.	
189754	AB	0	COACH INC.....		2,5,7	2FE	129,357	99.646	129,541	130,000	129,421		65			3.000	3.100	JJ.....	2,069		06/06/2017.	07/15/2022.	
19075Q	AC	6	COBANK ACB.....		2	2FE	297,000	109.942	326,529	297,000	297,000					6.250	6.250	AO.....	4,641	18,563	04/05/2016.	01/01/9999.	
195556	AA	3	COLONIAL BANK.....		6*		20,000	0.010	100	1,000,000	100					6.375		JD.....			12/01/2005.	12/01/2015.	
20030N	AK	7	COMCAST CORP.....			1FE	1,477,883	135.194	2,027,916	1,500,000	1,493,263		1,663			6.500	6.540	MN.....	12,458	97,500	01/25/2007.	11/15/2035.	
20030N	BS	9	COMCAST CORP.....		2	1FE	380,586	100.742	372,747	370,000	378,881		(988)			3.150	2.810	MS.....	3,885	11,655	03/22/2016.	03/01/2026.	
20030N	CA	7	COMCAST CORP.....		2	1FE	537,694	100.319	541,726	540,000	537,718		23			3.150	3.190	FA.....	6,804		11/29/2017.	02/15/2028.	
202795	HT	0	COMMONWEALTH EDISON.....			1FE	109,668	138.424	152,267	110,000	110,000					6.450	6.440	JJ.....	3,272	7,095	01/09/2008.	01/15/2038.	
202795	JE	1	COMMONWEALTH EDISON CO.....		2	1FE	2,033,620	101.005	2,020,100	2,000,000	2,031,310		(2,310)			3.100	2.830	MN.....	10,333	31,000	06/09/2017.	11/01/2024.	
20338H	AB	9	COMMSCOPE TECH LLC.....		2	3FE	1,501,250	100.000	1,500,000	1,500,000	1,501,250					5.000	4.980	MS.....	22,083	37,917	07/25/2017.	03/15/2027.	
205887	AR	3	CONAGRA FOODS INC.....			2FE	1,926,315	123.893	1,858,400	1,500,000	1,892,882		(28,704)			7.000	3.980	AO.....	26,250	105,000	10/26/2016.	10/01/2028.	
207597	EJ	0	CONNECTICUT LIGHT & PWR.....		2	1FE	89,694	101.429	91,287	90,000	89,716		22			3.200	3.240	MS.....	848	1,480	03/02/2017.	03/15/2027.	
208251	AE	8	CONOCO INC.....			2FE	303,072	131.340	354,620	270,000	293,660		(1,181)			6.950	5.870	AO.....	3,962	18,765	10/23/2006.	04/15/2029.	
20826F	AE	6	CONOCOPHILLIPS COMPANY.....		2	1FE	29,850	101.162	30,349	30,000	29,900		24			2.875	2.960	MN.....	110	863	11/09/2015.	11/15/2021.	
20826F	AJ	5	CONOCOPHILLIPS COMPANY.....		2	1FE	379,643	99.775	379,147	380,000	379,825		71			2.200	2.220	MN.....	1,068	8,360	05/13/2015.	05/15/2020.	
209111	FJ	7	CONSOLIDATED EDISON CO O.....		2	1FE	2,966,180	97.992	2,939,787	3,000,000	2,968,730		2,458			2.900	3.030	JD.....	7,250	90,625	03/30/2017.	12/01/2026.	
21036P	AQ	1	CONSTELLATION BRANDS INC.....		2	2FE	79,927	102.823	82,259	80,000	79,934		6			3.700	3.710	JD.....	206	2,960	11/29/2016.	12/06/2026.	
21036P	AS	7	CONSTELLATION BRANDS INC.....		2	2FE	4,160,242	102.032	4,254,735	4,170,000	4,160,774		532			3.500	3.520	MN.....	21,082	72,975	05/02/2017.	05/09/2027.	
21036P	AT	5	CONSTELLATION BRANDS INC.....			2FE	1,605,495	109.687	1,645,317	1,500,000	1,605,218		(277)			4.500	4.080	MN.....	9,750	33,750	11/03/2017.	05/09/2047.	
210371	AF	7	CONSTELLATION ENERGY GRP.....			2FE	2,644,780	131.566	2,631,323	2,000,000	2,617,860		(26,920)			7.600	4.690	AO.....	38,000	152,000	02/03/2017.	04/01/2032.	
210371	AF	7	CONSTELLATION ENERGY GRP.....	C.....		2FE	6,790,000	131.566	6,578,309	5,000,000	6,479,445		(67,317)			7.600	4.690	AO.....	95,000	380,000	02/03/2017.	04/01/2032.	
21076P	AE	9	CONTEXTMEDIA HEALTH TERM LOAN B.....			5*GI										8.194		MON.....	12,351		01/17/2017.	12/22/2021.	
210795	QA	1	CONTL AIRLINES 2012-B.....			2FE	141,417	104.820	148,234	141,417	141,417					6.250	6.240	AO.....	1,964	8,839	03/08/2012.	04/11/2020.	
21079N	AA	9	CONTL AIRLINES 2007-1.....			1FE	2,258,387	109.030	2,351,598	2,156,836	2,256,020		(6,412)			5.983	4.470	AO.....	25,809	129,044	08/10/2011.	04/19/2022.	
21079U	AA	3	CONTL AIRLINES 2009-2.....			1FE	372,866	107.812	386,534	358,525	372,357		(1,320)			7.250	4.940	MN.....	3,682	25,993	01/28/2010.	11/10/2019.	
210805	BU	0	CONTL AIRLINES 1997-4.....			1FE	93,010	100.000	90,833	90,833	90,849		(8,299)			6.900	1.160	JJ.....	3,116	6,556	12/01/1998.	01/02/2018.	
210805	CQ	8	CONTL AIRLINES 1999-1.....			1FE	10,671	102.500	10,234	9,984	10,619		(301)			6.545	0.650	FA.....	270	653	02/01/2011.	02/02/2019.	
210805	CT	2	CONTL AIRLINES 1999-2.....			1FE	1,280	105.000	2,001	1,905	1,286		210			7.256	51.350	MS.....	41	138	03/25/2003.	03/15/2020.	
210885	A#	6	CONTINENTAL CASUALTY (RAGLIN).....	@.....		1	30,465	84.009	36,687	43,670	36,687		2,572				7.070	N/A.....				03/06/2012.	01/01/2023.
210885	A@	8	CONTINENTAL CASUALTY (DAVIS).....	@.....		1	20,687	84.152	26,783	31,827	26,783		2,016				7.630	N/A.....				02/14/2012.	06/27/2022.
210885	B#	5	CONTINENTAL ASSURANCE COMPANY (ALLEN).....	@.....		1	30,937	64.314	38,589	60,000	38,589		2,992				6.760	N/A.....				04/04/2013.	01/09/2027.
210885	B*	9	CONTINENTAL ASSURANCE COMPANY (BIER).....	@.....		1	64,831	79.447	79,953	100,636	79,953		5,612				7.160	N/A.....				06/19/2012.	05/16/2024.
210885	B@	7	CONTINENTAL ASSURANCE COMPANY (DAVIS).....	@.....		1	31,100	85.232	38,430	45,089	38,430		2,678				7.290	N/A.....				01/29/2013.	06/27/2022.
210885	C*	8	CNS STRUCTURED SETTLEMENTS INC (DAVIS).....	@.....		1	78,522	81.349	92,984	114,301	92,984		5,879				6.600	N/A.....				05/08/2014.	08/27/2023.
210885	C@	6	CNA STRUCTURED SETTLEMENTS INC (DAVIS).....	@.....		1	31,823	87.223	36,762	42,147	36,762		2,188				6.180	N/A.....				02/05/2015.	06/27/2022.

SCHEDULE D - PART 1

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

E10.37

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
21121#	AC	0	CONTINENTAL CASUALTY (MORGAN).....			@.....	..	.....	.....1	12,078	85.927	14,444	16,810	14,444	.....	.....1,293	.....	.....	.....	.....9.190	N/A.....	.....	.....	.....	01/17/2012.	05/13/2021.
21121#	AD	8	CONTINENTAL CASUALTY COMPANY (YOUNG).....			@.....	..	.....	.....1	43,200	55.017	55,128	100,200	55,128	.....	.....3,863	.....	.....	.....	.....7.200	N/A.....	.....	.....	.....	07/17/2012.	09/15/2033.
21121#	AE	6	CONTINENTAL CASUALTY CO (BLOOM).....			@.....	..	.....	.....1	30,973	80.646	37,501	46,500	37,501	.....	.....2,975	.....	.....	.....	.....7.770	N/A.....	.....	.....	.....	10/02/2012.	02/26/2022.
21121#	AF	3	CONTINENTAL CASUALTY CO (YOUNG).....			@.....	..	.....	.....1	33,106	55.802	42,243	75,700	42,243	.....	.....2,849	.....	.....	.....	.....6.950	N/A.....	.....	.....	.....	12/18/2012.	09/15/2033.
21121#	AG	1	CONTINENTAL CASUALTY COMPANY (YOUNG).....			@.....	..	.....	.....1	31,643	63.148	38,868	61,550	38,868	.....	.....2,596	.....	.....	.....	.....7.030	N/A.....	.....	.....	.....	06/28/2013.	09/15/2033.
21121#	AH	9	CONTINENTAL CASUALTY COMPANY (SMITH).....			@.....	..	.....	.....1	128,547	62.922	156,803	249,200	156,803	.....	.....10,545	.....	.....	.....	.....7.060	N/A.....	.....	.....	.....	11/28/2013.	10/12/2032.
21121#	AJ	5	CONTINENTAL ASSURANCE COMPANY (FRIEND).....			@.....	..	.....	.....1	40,414	48.449	54,941	113,398	54,941	.....	.....3,836	.....	.....	.....	.....7.500	N/A.....	.....	.....	.....	10/03/2013.	05/19/2030.
21121#	AK	2	PRUDENTIAL INSUR CO OF AMERICA (MORRIS).....			@.....	..	.....	.....1	38,358	69.596	42,802	61,500	42,802	.....	.....3,181	.....	.....	.....	.....7.830	N/A.....	.....	.....	.....	02/20/2014.	03/20/2028.
21121#	AL	0	CONTINENTAL CASUALTY CO (SMITH).....			@.....	..	.....	.....1	94,375	64.822	115,384	178,000	115,384	.....	.....7,222	.....	.....	.....	.....6.550	N/A.....	.....	.....	.....	03/27/2014.	10/12/2032.
21121#	AM	8	CONTINENTAL CASUALTY CO (FRIEND).....			@.....	..	.....	.....1	47,176	53.136	58,450	110,000	58,450	.....	.....3,569	.....	.....	.....	.....6.500	N/A.....	.....	.....	.....	08/07/2014.	05/19/2030.
21121#	AN	6	CNA STRUCTURED SETTLEMENTS INC (HORSLEY).....			@.....	..	.....	.....1	65,809	81.996	75,437	92,000	75,437	.....	.....4,615	.....	.....	.....	.....6.450	N/A.....	.....	.....	.....	08/29/2014.	12/12/2025.
212015	AQ	4	CONTINENTAL RESOURCES.....			.....	..	.....2,5	3FE	155,976	95.500	143,250	150,000	155,640	.....	.....(111)	.....	.....	.....	.....4.900	4.640	JD.....	613	7,350	09/08/2014.	06/01/2044.
22003B	AH	9	CORPORATE OFFICE PROP LP.....			.....	..	.....2	2FE	2,675,665	107.881	2,697,047	2,500,000	2,652,244	.....	.....(20,854)	.....	.....	.....	.....5.250	4.110	FA.....	49,583	131,250	02/02/2017.	02/15/2024.
22025Y	AQ	3	CORRECTIONS CORP OF AMER.....			.....	..	.....2,5	3FE	1,102,750	104.500	1,149,500	1,100,000	1,102,377	.....	.....(369)	.....	.....	.....	.....5.000	4.940	AO.....	11,611	55,000	12/19/2016.	10/15/2022.
22160K	AK	1	COSTCO WHOLESALE CORP.....			.....	..	.....2	1FE	169,363	99.182	168,611	170,000	169,438	.....	.....75	.....	.....	.....	.....2.300	2.380	MN.....	467	1,955	05/09/2017.	05/18/2022.
22160K	AM	7	COSTCO WHOLESALE CORP.....			.....	..	.....2	1FE	178,447	100.145	180,262	180,000	178,530	.....	.....83	.....	.....	.....	.....3.000	3.100	MN.....	645	2,700	05/09/2017.	05/18/2027.
224044	CE	5	COX COMMUNICATIONS INC.....			.....	..	.....2	2FE	2,257,134	102.330	2,292,200	2,240,000	2,254,457	.....	.....(2,015)	.....	.....	.....	.....3.850	3.740	FA.....	35,933	66,990	02/03/2017.	02/01/2025.
224044	CF	2	COX COMMUNICATIONS INC.....			.....	..	.....2	2FE	938,420	101.905	1,019,056	1,000,000	940,406	.....	.....1,986	.....	.....	.....	.....4.800	5.330	FA.....	20,000	48,000	01/18/2017.	02/01/2035.
224044	CG	0	COX COMMUNICATIONS INC.....			.....	..	.....2	2FE	1,812,080	97.724	1,856,765	1,900,000	1,819,586	.....	.....7,400	.....	.....	.....	.....3.350	3.920	MS.....	18,741	64,004	02/01/2017.	09/15/2026.
224044	CJ	4	COX COMMUNICATIONS INC.....			.....	..	.....2	2FE	2,488,050	98.635	2,465,878	2,500,000	2,488,487	.....	.....437	.....	.....	.....	.....3.500	3.550	FA.....	36,701	.....	07/24/2017.	08/15/2027.
22404Q	AG	3	COX COMMUNICATIONS INC.....			.....	..	.....	.....2FE	6,134,550	119.005	5,950,271	5,000,000	5,853,972	.....	.....(61,384)	.....	.....	.....	.....6.950	4.780	JJ.....	160,236	347,500	12/14/2012.	01/15/2028.
22822V	AF	8	CROWN CASTLE INTL CORP.....			.....	..	.....2	2FE	1,470,094	105.269	1,479,043	1,405,000	1,470,046	.....	.....(47)	.....	.....	.....	.....4.750	4.460	MN.....	8,528	.....	12/12/2017.	05/15/2047.
22822V	AH	4	CROWN CASTLE INTL CORP.....			.....	..	.....2	2FE	10,480,890	99.755	10,474,289	10,500,000	10,481,629	.....	.....739	.....	.....	.....	.....3.650	3.670	MS.....	159,688	.....	10/30/2017.	09/01/2027.
23283P	AE	4	CYRUSONE LP/CYRUSONE FIN.....			.....	..	.....2,5	3FE	4,302,500	103.750	4,409,375	4,250,000	4,297,384	.....	.....(5,116)	.....	.....	.....	.....5.000	4.790	MS.....	62,569	105,069	03/08/2017.	03/15/2024.
23283P	AH	7	CYRUSONE LP/CYRUSONE FIN.....			.....	..	.....2,5	3FE	4,513,015	105.000	4,486,650	4,273,000	4,508,208	.....	.....(4,807)	.....	.....	.....	.....5.375	4.630	MS.....	67,626	26,576	12/01/2017.	03/15/2027.
23283P	AL	8	CYRUSONE LP / CYRUSONE FINANCE CORP.....			.....	..	.....	.....3FE	854,200	103.750	855,938	825,000	853,632	.....	.....(568)	.....	.....	.....	.....5.000	4.350	MS.....	12,146	.....	11/15/2017.	03/15/2024.
23283P	AN	4	CYRUSONE LP / CYRUSONE FINANCE CORP.....			.....	..	.....	.....3FE	1,579,375	105.000	1,575,000	1,500,000	1,578,535	.....	.....(840)	.....	.....	.....	.....5.375	4.660	MS.....	23,740	.....	11/17/2017.	03/15/2027.
23313*	AB	0	DENTAL CARE ALLIANCE TERM LOAN.....			.....	..	.....	.....2	2,427,516	99.354	2,436,210	2,452,036	2,436,210	.....	.....4,784	.....	.....	.....	.....6.944	7.230	MON...	14,248	159,181	01/06/2016.	07/03/2021.
23313@	AA	0	DENTAL CARE ALLIANCE TL B.....			.....	..	.....	.....2	4,798,151	99.578	4,830,558	4,850,995	4,830,558	.....	.....10,295	.....	.....	.....	.....6.944	7.160	MON...	936	313,737	01/06/2016.	07/03/2021.
233331	AV	9	DTE ENERGY CO.....			.....	..	.....2	2FE	229,926	101.475	233,393	230,000	229,943	.....	.....12	.....	.....	.....	.....3.300	3.300	JD.....	337	7,590	06/13/2016.	06/15/2022.
233331	AY	3	DTE ENERGY CO.....			.....	..	.....2	2FE	189,804	96.019	182,437	190,000	189,825	.....	.....17	.....	.....	.....	.....2.850	2.860	AO.....	1,354	5,355	09/29/2016.	10/01/2026.
23360*	AA	4	SNEAKER VILLA - TL A.....			.....	..	.....	.....2Z	2,171,130	99.620	2,212,002	2,220,426	2,212,002	.....	.....40,873	.....	.....	.....	.....7.828	8.000	MON...	31,699	43,857	08/14/2017.	08/14/2022.
23371D	AB	0	DAE FUNDING LLC.....			.....	..	.....2	3FE	820,000	98.750	790,000	800,000	819,241	.....	.....(759)	.....	.....	.....	.....5.000	4.570	FA.....	16,333	.....	09/06/2017.	08/01/2024.
233835	AQ	0	DAIMLER FINANCE NA LLC.....			.....	..	.....	.....1FE	239,529	151.066	279,473	185,000	226,304	.....	.....(1,927)	.....	.....	.....	.....8.500	5.940	JJ.....	7,120	15,725	08/03/2012.	01/18/2031.
23385H	AA	7	DAIRY FARMERS OF AMERICA.....			.....	..	.....2	2FE	420,000	110.250	463,050	420,000	420,000	.....	.....	.....	.....	.....	.....7.125	7.120	JD.....	2,494	29,925	09/15/2016.	01/01/9999.
237194	AH	8	DARDEN RESTAURANTS INC.....			.....	..	.....5,7	2FE	1,305,777	133.997	1,473,972	1,100,000	1,299,232	.....	.....(5,571)	.....	.....	.....	.....6.800	5.310	AO.....	15,791	74,800	10/21/2016.	10/15/2037.
239753	BJ	4	TARGET CORP.....			.....	..	.....	.....1FE	3,597	118.737	3,562	3,000	3,186	.....	.....(38)	.....	.....	.....	.....9.000	7.080	AO.....	68	270	12/01/1995.	10/01/2021.
247025	AE	9	DELL INC.....			.....	..	.....	.....3FE	1,383,851	112.500	1,407,375	1,251,000	1,379,253	.....	.....(4,598)	.....	.....	.....	.....7.100	5.760	AO.....	18,751	44,411	10/06/2017.	04/15/2028.
247367	BH	7	DELTA AIR LINES 2007-1 A.....			.....	..	.....	.....1FE	2,912,396	113.750	3,013,240	2,649,002	2,893,923	.....	.....(27,467)	.....	.....	.....	.....6.821	4.070	FA.....	70,770	166,484	10/06/2017.	08/10/2022.
251799	AA	0	DEVON ENERGY CORPORATION.....			.....	..	.....2	2FE	1,748,505	137.126	1,851,206	1,350,000	1,												

SCHEDULE D - PART 1

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

E10.38

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25179M	AV	5	DEVON ENERGY CORPORATION.....	.....	..	.....	2	2FE	2,879,672	...116.767	2,954,217	2,530,000	2,846,177	.....	.....(32,978)	.....	.....	.....5.850	3.950	JD.....	6,578	148,005	02/02/2017.	12/15/2025.
25179S	AD	2	DEVON FINANCING CO LLC.....	.....	..	.....	.....	2FE	213,896	...137.280	240,241	175,000	205,019	.....	.....(1,195)	.....	.....	.....7.875	6.010	MS.....	3,484	13,781	09/10/2010.	09/30/2031.
25243Y	AU	3	DIAGEO PLC.....	.....	..	C	.....	2	49,878	...99.982	49,991	50,000	49,931	.....	.....12	.....	.....	.....2.625	2.650	AO.....	226	1,313	04/24/2013.	04/29/2023.
25245B	AB	3	DIAGEO INVESTMENT CORP.....	.....	..	.....	.....	1FE	41,899	...101.505	40,602	40,000	40,920	.....	.....(192)	.....	.....	.....2.875	2.310	MN.....	160	1,150	08/03/2012.	05/11/2022.
25272K	AD	5	DIAMOND 1 FIN/DIAMOND 2.....	.....	..	.....	2,5,7	2FE	10,679,074	...104.201	10,722,378	10,290,000	10,594,081	.....	.....(80,517)	.....	.....	.....4.420	3.480	JD.....	20,214	454,818	02/01/2017.	06/15/2021.
25272K	AK	9	DIAMOND 1 FIN/DIAMOND 2.....	.....	..	.....	2,5,7	2FE	2,702,815	...110.261	2,756,546	2,500,000	2,687,818	.....	.....(14,997)	.....	.....	.....6.020	4.890	JD.....	6,689	150,500	03/15/2017.	06/15/2026.
25272K	AN	3	DIAMOND 1 FIN/DIAMOND 2.....	.....	..	.....	2,5,7	2FE	2,450,909	...126.279	2,462,443	1,950,000	2,440,147	.....	.....(10,762)	.....	.....	.....8.100	5.820	JJ.....	72,833	78,975	04/12/2017.	07/15/2036.
25381E	AH	8	DIGICERT HOLDINGS INC.....	.....	..	.....	.....	2	1,810,892	...100.438	1,825,265	1,817,306	1,811,283	.....	.....391	.....	.....	.....9.381	9.560	JAJO.....	29,361	.....	11/22/2017.	10/31/2025.
25389J	AR	7	DIGITAL REALTY TRUST LP.....	.....	..	.....	.....	2	3,036,570	...100.727	3,021,832	3,000,000	3,036,124	.....	.....(446)	.....	.....	.....3.700	3.550	FA.....	44,400	.....	10/27/2017.	08/15/2027.
25403#	AB	2	DILIGENT CORP - TL.....	.....	..	.....	.....	3	1,467,058	...98.717	1,471,780	1,490,908	1,471,780	.....	.....4,721	.....	.....	.....7.970	8.550	MON...	5,832	114,936	04/14/2016.	04/14/2020.
25403#	AC	0	DILIGENT CORP - TRANCHE B-1 TL.....	.....	..	.....	.....	3	353,875	...99.289	356,713	359,264	356,713	.....	.....2,440	.....	.....	.....7.944	8.320	MON...	2,316	27,557	12/21/2016.	04/14/2020.
25403#	AD	8	DILIGENT CORP - TRANCHE B-2 TL.....	.....	..	.....	.....	3	1,241,672	...98.736	1,244,657	1,260,581	1,244,657	.....	.....2,985	.....	.....	.....7.809	8.140	MON...	8,562	66,079	05/10/2017.	04/14/2022.
25468P	CK	0	WALT DISNEY COMPANY/THE.....	.....	..	.....	.....	1FE	5,185,300	...103.927	5,196,383	5,000,000	5,035,619	.....	.....(24,132)	.....	.....	.....5.500	4.880	MS.....	80,972	275,000	05/12/2009.	03/15/2019.
25470D	AR	0	DISCOVERY COMMUNICATIONS LLC.....	.....	..	.....	.....	2FE	6,470,480	...99.465	6,465,261	6,500,000	6,471,100	.....	.....620	.....	.....	.....3.950	4.000	MS.....	71,319	.....	10/16/2017.	03/20/2028.
25470D	AS	8	DISCOVERY COMMUNICATIONS.....	.....	..	.....	.....	2FE	14,734,330	...103.609	15,123,854	14,597,000	14,733,511	.....	.....(819)	.....	.....	.....5.000	4.920	MS.....	202,736	.....	10/25/2017.	09/20/2037.
25470X	AL	9	DISH DBS CORP.....	.....	..	.....	5,7	3FE	1,007,500	...94.500	945,000	1,000,000	1,006,871	.....	.....(629)	.....	.....	.....5.000	4.840	MS.....	14,722	25,000	05/17/2017.	03/15/2023.
25470X	AW	5	DISH DBS CORP.....	.....	..	.....	.....	3FE	793,125	...97.375	730,313	750,000	790,234	.....	.....(2,891)	.....	.....	.....5.875	4.940	MN.....	5,630	22,031	05/23/2017.	11/15/2024.
25470X	AY	1	DISH DBS CORP.....	.....	..	.....	.....	3FE	2,315,000	...105.125	2,102,500	2,000,000	2,298,651	.....	.....(16,349)	.....	.....	.....7.750	5.520	JJ.....	77,500	77,500	05/17/2017.	07/01/2026.
257375	AK	1	DOMINION GAS HLDGS LLC.....	.....	..	.....	.....	2	289,023	...100.767	292,227	290,000	289,421	.....	.....191	.....	.....	.....2.800	2.870	MN.....	1,038	8,120	11/12/2015.	11/15/2020.
25746U	AN	9	DOMINION RESOURCES INC.....	.....	..	.....	.....	2FE	1,509,075	...127.044	1,905,675	1,500,000	1,508,451	.....	.....	.....	.....	.....6.300	6.240	MS.....	27,825	94,500	02/05/2004.	03/15/2033.
25746U	CK	3	DOMINION RESOURCES INC.....	.....	..	.....	.....	2	249,913	...96.573	241,435	250,000	249,924	.....	.....8	.....	.....	.....2.850	2.850	FA.....	2,692	7,244	08/04/2016.	08/15/2026.
25746U	CT	4	DOMINION ENERGY INC.....	.....	..	.....	.....	2FE	240,247	...100.041	240,100	240,000	240,199	.....	.....(48)	.....	.....	.....2.579	2.540	JJ.....	3,095	1,209	05/15/2017.	07/01/2020.
260543	CK	7	DOW CHEMICAL CO/THE.....	.....	..	.....	.....	2FE	1,249,212	...105.104	1,261,254	1,200,000	1,246,915	.....	.....(1,935)	.....	.....	.....4.250	3.920	AO.....	12,750	51,000	10/18/2016.	10/01/2034.
26441C	AS	4	DUKE ENERGY CORP.....	.....	..	.....	.....	2FE	3,061,089	...95.816	3,008,646	3,140,000	3,068,316	.....	.....6,990	.....	.....	.....2.650	2.940	MS.....	27,737	87,602	12/28/2016.	09/01/2026.
26441Y	AY	3	DUKE REALTY LP.....	.....	..	.....	.....	2FE	414,729	...103.269	420,305	407,000	413,961	.....	.....(768)	.....	.....	.....3.750	3.460	JD.....	1,272	15,263	02/07/2017.	12/01/2024.
26442C	AA	2	DUKE ENERGY CAROLINAS.....	.....	..	.....	.....	1FE	387,075	...132.328	396,985	300,000	375,287	.....	.....(2,322)	.....	.....	.....6.100	4.190	JD.....	1,525	18,300	08/02/2012.	06/01/2037.
26785D	AC	1	DYNAMIC ENERGY SERVICES.....	.....	..	.....	.....	2	4,627,640	...33.000	1,527,121	4,627,640	4,627,640	.....	.....2,545,202	.....	.....	.....10.008	10.000	MON...	.....	.....65,862	03/12/2014.	03/05/2018.
26830@	AA	7	EBLENS HOLDINGS INC. LLC.....	.....	..	.....	.....	4	4,110,646	...98.181	4,123,632	4,200,000	4,123,632	.....	.....12,986	.....	.....	.....8.694	9.430	JAJO.....	89,462	109,023	07/13/2017.	01/15/2021.
26846@	AA	9	EGD SECURITY - DDTL.....	.....	..	.....	.....	2	222,666	...100.000	222,666	222,666	222,666	.....	.....	.....	.....	.....7.958	7.870	MON...	1,486	18,160	08/31/2016.	06/10/2022.
26846@	AB	7	EGD SECURITY - TL.....	.....	..	.....	.....	2	1,795,306	...99.063	1,803,281	1,820,326	1,803,281	.....	.....6,688	.....	.....	.....7.944	8.280	MON...	12,118	137,364	06/10/2016.	06/10/2022.
26846@	AC	5	EGD SECURITY - REVOLVER.....	.....	..	.....	.....	2	113,605	...100.000	113,605	113,605	113,605	.....	.....	.....	.....	.....7.786	7.860	MON.....	678	4,786	12/13/2017.	06/10/2022.
26875P	AP	6	EOG RESOURCES INC.....	.....	..	.....	.....	2	32,031	...106.429	31,929	30,000	31,717	.....	.....(190)	.....	.....	.....4.150	3.310	JJ.....	574	1,245	04/22/2016.	01/15/2026.
26882P	BE	1	ERAC USA FINANCE LLC.....	.....	..	.....	.....	2FE	6,897,124	...133.724	7,234,518	5,410,000	6,859,779	.....	.....(35,479)	.....	.....	.....7.000	4.870	AO.....	79,948	308,700	05/15/2017.	10/15/2037.
26884T	AT	9	ERAC USA FINANCE LLC.....	.....	..	.....	2,5,7	2FE	1,996,300	...97.307	1,946,157	2,000,000	1,996,896	.....	.....493	.....	.....	.....2.700	2.720	MN.....	9,000	55,950	10/11/2016.	11/01/2023.
278062	AE	4	EATON CORP.....	.....	..	.....	.....	2FE	178,733	...104.128	187,432	180,000	178,757	.....	.....24	.....	.....	.....4.150	4.190	MN.....	1,224	7,470	04/06/2017.	11/02/2042.
278865	AM	2	ECOLAB INC.....	.....	..	.....	.....	2FE	6,346	...125.195	6,260	5,000	6,209	.....	.....(28)	.....	.....	.....5.500	3.930	JD.....	18	160	08/02/2012.	12/08/2041.
278865	AZ	3	ECOLAB INC.....	.....	..	.....	2,5,7	2FE	31,833	...102.221	32,711	32,000	31,833	.....	.....	.....	.....	.....3.950	3.980	JD.....	119	.....	12/04/2017.	12/01/2047.
28368E	AD	8	KINDER MORGAN INC/DELAWA.....	.....	..	.....	.....	2FE	1,252,140	...128.982	1,289,828	1,000,000	1,238,473	.....	.....(11,696)	.....	.....	.....7.800	5.310	FA.....	32,500	78,000	10/21/2016.	08/01/2031.

SCHEDULE D - PART 1

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

E10.39

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4 F o r e i g n			5	8			Fair Value 9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
29379V	BH	5	ENTERPRISE PRODUCTS OPER.....			.....	.....2	2FE	2,136,863	...102.394	2,191,234	2,140,000	2,137,247	.....	.....355	.....	.....	.....3.700	3.710	FA.....	29,912	79,180	02/01/2017.	02/15/2026.	
29379V	BL	6	ENTERPRISE PRODUCTS OPER.....			.....	.....2	2FE	818,032	...103.936	852,281	820,000	818,261	.....	.....155	.....	.....	.....3.950	3.970	FA.....	12,236	32,390	04/04/2016.	02/15/2027.	
29444U	AP	1	EQUINIX INC.....			.....	.....2	3FE	2,008,800	...106.125	2,037,600	1,920,000	1,998,100	.....	.....(10,700)	.....	.....	.....5.750	4.820	JJ.....	55,200	55,200	03/08/2017.	01/01/2025.	
29444U	AR	7	EQUINIX INC.....			.....	.....2,5,7	3FE	500,000	...107.000	535,000	500,000	500,000	.....	.....	.....	.....	.....5.375	5.370	MN.....	3,434	17,394	03/08/2017.	05/15/2027.	
295242	A#	8	ERIE FAMILY LIFE INS CO (GOINS).....			@.....	.....	.....1	53,462	66.930	62,647	93,600	62,647	.....	.....3,928	.....	.....	.....	.....6.660	N/A.....	.....	.....	11/21/2012.	12/01/2030.	
295242	B#	7	ERIE FAMILY LIFE INSURANCE CO (DURHAM).....			@.....	.....	.....1	14,063	84.159	14,598	17,345	14,598	.....	.....974	.....	.....	.....	.....7.140	N/A.....	.....	.....	03/31/2014.	07/01/2020.	
295242	B*	1	ERIE FAMILY LIFE INS CO (URFFER).....			@.....	.....	.....1	148,439	78.803	203,934	258,787	203,934	.....	.....13,045	.....	.....	.....	.....6.830	N/A.....	.....	.....	12/27/2012.	09/26/2023.	
295242	B@	9	ERIE FAMILY LIFE INSUR CO (ZIMMERMAN).....			@.....	.....	.....1	33,265	91.984	45,992	50,000	45,992	.....	.....3,046	.....	.....	.....	.....7.090	N/A.....	.....	.....	04/09/2013.	03/22/2019.	
295242	C*	0	ERIE INS EXCHANGE (CAMPBELL).....			@.....	.....	.....1	12,050	95.438	14,316	15,000	14,316	.....	.....814	.....	.....	.....	.....6.030	N/A.....	.....	.....	01/22/2015.	10/19/2018.	
29652*	AB	6	ESOLUTIONS TL.....					3	2,447,582	99.157	2,452,642	2,473,474	2,452,642		3,908				8.194	8.540	MON...	1,310	149,065	08/15/2017.	02/28/2022.
29686*	AA	8	ESSEX CRANE RENTAL.....					6				10,000,000				60,000			11.500		MON...	12,793		05/13/2014.	05/13/2019.
30015F	AD	8	SAVERS (EVERGREEN) TERM LOAN C.....					5FE	1,476,467	93.500	1,486,693	1,590,045	1,490,470		14,003				5.117	8.870	JAJO.....	15,370	23,236	12/06/2017.	10/03/2019.
30161N	AC	5	EXELON CORP.....					2FE	129,414	122.899	165,914	135,000	131,445		229				5.625	5.860	JD.....	338	7,594	03/21/2007.	06/15/2035.
30161N	AU	5	EXELON CORP.....				2	2FE	379,772	100.033	380,126	380,000	379,808		20				3.400	3.400	AO.....	2,728	12,920	04/04/2016.	04/15/2026.
30161N	AW	1	EXELON CORP.....				2	2FE	752,273	101.910	764,325	750,000	751,959		(314)				3.497	3.430	JD.....	2,186	19,006	03/29/2017.	06/01/2022.
30162A	AC	2	EXELIS INC.....					2FE	423,388	109.017	457,873	420,000	422,481		(261)				5.550	5.370	AO.....	5,828	23,310	07/25/2012.	10/01/2021.
30212P	AP	0	EXPEDIA INC.....				2,5,7	2FE	3,975,450	96.630	3,865,226	4,000,000	3,975,854		404				3.800	3.870	FA.....	42,222		10/06/2017.	02/15/2028.
30231G	AR	3	EXXON MOBIL CORPORATION.....				2	1FE	210,000	100.707	211,487	210,000	210,000						2.726	2.720	MS.....	1,908	5,725	02/29/2016.	03/01/2023.
30231G	AW	2	EXXON MOBIL CORPORATION.....				2	1FE	130,931	111.923	145,501	130,000	130,900		(17)				4.114	4.070	MS.....	1,783	5,348	02/29/2016.	03/01/2046.
302635	AC	1	FS INVESTMENT CORP.....				2	2FE	18,046,262	102.949	18,736,731	18,200,000	18,098,638		20,310				4.750	4.890	MN.....	110,464	864,500	05/06/2015.	05/15/2022.
30765@	AA	8	FARM BUREAU LIFE INS CO (LOWE).....			@.....	.....	.....1	35,812	57.058	43,935	77,000	43,935	.....	.....2,846	.....	.....	.....	.....6.710	N/A.....	.....	.....	10/31/2012.	07/12/2028.	
310225	A#	4	FARMERS NEW WORLD LIFE INS CO (TAN).....			@.....	.....	.....1	81,881	88.565	109,821	124,000	109,821	.....	.....7,143	.....	.....	.....	.....6.740	N/A.....	.....	.....	11/21/2012.	10/21/2019.	
310225	A*	8	FARMERS NEW WORLD LIFE INS. (CSORBA).....			@.....	.....	.....1	81,949	64.079	120,469	188,000	120,469	.....	.....7,932	.....	.....	.....	.....6.820	N/A.....	.....	.....	05/04/2012.	08/01/2028.	
310225	A@	6	FARMERS NEW WORLD LIFE INS (DESVERGNES).....			@.....	.....	.....1	29,431	99.513	43,786	44,000	43,786	.....	.....3,091	.....	.....	.....	.....7.340	N/A.....	.....	.....	07/26/2012.	01/25/2018.	
310225	B#	3	FARMERS NEW WORLD LIFE INSUR (RUCKER).....			@.....	.....	.....1	72,777	65.937	95,609	145,000	95,609	.....	.....6,491	.....	.....	.....	.....7.280	N/A.....	.....	.....	02/13/2014.	12/03/2023.	
310225	B*	7	FARMERS NEW WORLD LIFE INS(KENSINGER).....			@.....	.....	.....1	33,858	81.889	40,072	48,934	40,072	.....	.....2,842	.....	.....	.....	.....7.460	N/A.....	.....	.....	02/12/2013.	07/01/2023.	
310225	B@	5	FARMERS NEW WORLD LIFE INSUR (TASSONE).....			@.....	.....	.....1	21,000	71.509	27,191	38,025	27,191	.....	.....3,139	.....	.....	.....	.....7.730	N/A.....	.....	.....	03/05/2013.	11/28/2023.	
310225	C#	2	FARMERS NEW WORLD LIFE INS (CALIMERI).....			@.....	.....	.....1	12,296	72.458	14,492	20,000	14,492	.....	.....1,293	.....	.....	.....	.....7.070	N/A.....	.....	.....	06/12/2014.	09/16/2022.	
310225	C*	6	FARMERS NEW WORLD LIFE INSUR (CALIMERI).....			@.....	.....	.....1	33,794	73.308	39,806	54,300	39,806	.....	.....3,690	.....	.....	.....	.....6.810	N/A.....	.....	.....	03/20/2014.	09/16/2022.	
310225	C@	4	FARMERS NEW WORLD LIFE INSUR (CERNAS).....			@.....	.....	.....1	77,361	71.443	87,876	123,000	87,876	.....	.....5,229	.....	.....	.....	.....6.320	N/A.....	.....	.....	04/11/2014.	08/17/2024.	
31331F	AX	9	FEDEX CORP 1998 PASS TST.....					2FE	1,993,730	108.000	2,144,853	1,985,975	1,993,716		(877)				6.720	6.470	JJ.....	61,539	133,458	07/29/1998.	01/15/2022.
31434#	AB	3	FEEDER SUPPLY - TL.....					2	737,447	99.236	740,218	745,916	740,218		1,978				7.470	7.690	MON...	2,585	43,812	11/01/2016.	04/14/2021.
31568@	AA	5	CAPSTONE NUTRITION TL.....					6	2,412,076	21.000	2,412,076	11,486,075	2,412,076				4,059,718		1.567		MON...			04/28/2014.	04/28/2019.
31677Q	BC	2	FIFTH THIRD BANK.....				2	1FE	228,816	100.981	232,257	230,000	229,344		163				2.875	2.950	AO.....	1,653	6,613	09/02/2014.	10/01/2021.
31825#	AA	2	FIREMANS FUND INSURANCE COMPANY (DOWDY).....			@.....	.....	.....1	69,002	71.723	90,652	126,391	90,652	.....	.....6,155	.....	.....	.....	.....7.280	N/A.....	.....	.....	02/13/2014.	12/01/2026.	
31825#	AB	0	FIREMANS FUND INSURANCE CO (RHODEN),9031.....			@.....	.....	.....1	165,248	66.535	189,746	285,179	189,746	.....	.....11,358	.....	.....	.....	.....6.540	N/A.....	.....	.....	03/20/2014.	11/01/2030.	
31825#	AC	8	FIREMANS FUND INS CO (RHODEN).....			@.....	.....	.....1	196,489	66.728	223,245	334,557	223,245	.....	.....13,264	.....	.....	.....	.....6.490	N/A.....	.....	.....	05/15/2014.	11/01/2030.	
319963	BP	8	FIRST DATA CORPORATION.....				2	4FE	5,888,750	105.750	5,816,250	5,500,000	5,818,062		(70,688)				7.000	4.280	JD.....	32,083	315,000	10/02/2017.	12/01/2023.
337932	AC	1	FIRSTENERGY CORP.....					3FE	8,058,053	134.870	8,339,016	6,183,000	7,987,594		(69,471)				7.375	4.510	MN.....	58,266	398,840	09/07/2017.	11/15/2031.
337932	AH	0	FIRSTENERGY CORP.....				2,5,7	2FE	738,456	102.464	758,238	740,000	738,550		95				3.900	3.920	JJ.....	15,232		12/12/2017.	07/15/2027.
338915	AH	4	FLEETBOSTON FINL CORP.....					2FE	2,185,017	121.994	2,543,579	2,085,000	2,167,601		(11,427)				6.875	5.770	JJ.....	66,097	143,344	03/11/2014.	01/15/2028.
338915	AH	4	FLEETBOSTON FINL CORP.....			C.....		2FE	3,092,935	121.994	3,297,503	2,703,000	3,012,846		(14,814)				6.875	5.770	JJ.....	85,689	185,831	03/11/2014.	01/15/2028.

SCHEDULE D - PART 1

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

E10.40

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
345370	BU	3	FORD MOTOR COMPANY.....	.....	..	.....	...2FE	225,514	...120.642	205,093	170,000	197,321	.....	.....(6,642)	.....	.....	.....9.215	4.460	MS.....	4,613	15,666	05/23/2013.	09/15/2021.
345370	CA	6	FORD MOTOR COMPANY.....	.....	..	.....	...2FE	5,156,488	...130.721	5,228,852	4,000,000	5,096,934	.....	.....(54,787)	.....	.....	.....7.450	4.680	JJ.....	136,583	212,325	02/02/2017.	07/16/2031.
345397	VM	2	FORD MOTOR CREDIT CO LLC.....	.....	..	.....	...2FE	523,989	...110.771	454,165	410,000	446,579	.....	.....(16,831)	.....	.....	.....8.125	3.540	JJ.....	15,361	33,313	01/28/2013.	01/15/2020.
345397	XF	5	FORD MOTOR CREDIT CO LLC.....	.....	..	.....	...2FE	195,300	...99.678	199,358	200,000	197,606	.....	.....1,019	.....	.....	.....2.459	3.010	MS.....	1,284	4,918	09/08/2015.	03/27/2020.
345397	XU	2	FORD MOTOR CREDIT CO LLC.....	.....	..	.....	...2FE	4,080,880	...104.919	4,196,780	4,000,000	4,075,320	.....	.....(5,560)	.....	.....	.....4.389	4.110	JJ.....	84,366	87,780	03/31/2017.	01/08/2026.
35091*	AA	4	4OVER INTERNATIONAL - TL.....	.....	..	.....	...5*GI	3,793,072	...99.382	3,800,068	3,823,662	3,800,068	.....	.....6,778	.....	.....	.....7.555	7.670	MON...	19,658	181,649	03/31/2017.	06/07/2022.
35671D	AZ	8	FREEMPORT-MCMORAN C & G.....	.....	..	.....2,5,7	...3FE	496,257	...99.500	497,500	500,000	497,799	.....	.....374	.....	.....	.....3.875	3.960	MS.....	5,705	19,375	10/10/2013.	03/15/2023.
35671D	BC	8	FREEMPORT-MCMORAN C & G.....	.....	..	.....2,5,7	...3FE	3,898,180	...99.875	3,995,000	4,000,000	3,904,848	.....	.....1,684	.....	.....	.....5.450	5.620	MS.....	64,189	218,000	10/10/2013.	03/15/2043.
35671D	CA	1	FREEMPORT-MCMORAN INC.....	.....	..	.....2	...3FE	176,209	...103.500	175,950	170,000	175,612	.....	.....(597)	.....	.....	.....6.750	5.820	FA.....	4,781	5,738	06/30/2017.	02/01/2022.
35804G	AK	4	FRESENIUS US FINANCE II.....	.....	..	.....2	...2FE	2,298,114	...105.000	2,310,000	2,200,000	2,283,017	.....	.....(13,600)	.....	.....	.....4.500	3.670	JJ.....	45,650	76,500	03/13/2017.	01/15/2023.
361448	AX	1	GATX CORP.....	.....	..	.....2	...2FE	512,001	...104.108	510,129	490,000	512,001	.....	.....	.....	.....	.....4.500	4.220	MS.....	5,696	.....	12/29/2017.	03/30/2045.
361448	AY	9	GATX CORP.....	.....	..	.....2	...2FE	3,219,588	...97.465	3,167,635	3,250,000	3,222,887	.....	.....2,656	.....	.....	.....3.250	3.360	MS.....	31,101	106,212	10/18/2016.	09/15/2026.
361448	AZ	6	GATX CORP.....	.....	..	.....2	...2FE	1,496,775	...101.670	1,525,064	1,500,000	1,497,115	.....	.....340	.....	.....	.....3.850	3.870	MS.....	14,598	37,056	02/22/2017.	03/30/2027.
361841	AH	2	GLP CAPITAL LP / FIN II.....	.....	..	.....	...3FE	542,500	...107.250	536,250	500,000	541,790	.....	.....(710)	.....	.....	.....5.375	4.170	AO.....	5,674	.....	10/27/2017.	04/15/2026.
36194#	AA	4	HI-TECH MANUFACTURING LLC.....	.....	..	.....	...3	4,330,675	...98.233	4,345,856	4,424,000	4,345,856	.....	.....15,181	.....	.....	.....8.314	8.910	MON...	998	253,116	05/02/2017.	05/02/2022.
362320	BA	0	GTE CORP.....	.....	..	.....	...2FE	1,657,906	...124.240	1,646,184	1,325,000	1,636,508	.....	.....(21,398)	.....	.....	.....6.940	4.110	AO.....	19,413	91,955	02/03/2017.	04/15/2028.
368770	A*	4	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....	@.....	..	.....	...1	36,917	...71.088	47,806	67,248	47,806	.....	.....2,937	.....	.....	.....	.....6.480	N/A.....	.....	.....	05/14/2013.	10/25/2026.
369550	AX	6	GENERAL DYNAMICS CORP.....	.....	..	.....2	...1FE	247,390	...93.625	234,063	250,000	247,718	.....	.....237	.....	.....	.....2.125	2.240	FA.....	2,007	5,357	08/09/2016.	08/15/2026.
369622	SM	8	GENERAL ELEC CAP CORP.....	.....	..	.....	...1FE	310,630	...107.979	291,544	270,000	292,717	.....	.....(6,942)	.....	.....	.....5.300	2.470	FA.....	5,565	14,310	05/08/2015.	02/11/2021.
36962G	3A	0	GENERAL ELEC CAP CORP.....	.....	..	.....	...1FE	173,718	...132.063	211,302	160,000	172,919	.....	.....(282)	.....	.....	.....6.150	5.450	FA.....	3,936	9,840	10/30/2015.	07/02/2037.
36962G	3P	7	GENERAL ELEC CAP CORP.....	.....	..	.....	...1FE	144,881	...129.318	142,251	110,000	143,407	.....	.....(8)	.....	.....	.....5.875	5.840	JJ.....	2,998	6,454	01/25/2017.	01/14/2038.
36962G	3P	7	GENERAL ELEC CAP CORP.....	C.....	..	.....	...1FE	15,018,900	...129.318	19,397,798	15,000,000	15,018,900	.....	.....(1,078)	.....	.....	.....5.875	5.840	JJ.....	408,802	880,084	01/25/2017.	01/14/2038.
36962G	3U	6	GENERAL ELEC CAP CORP.....	.....	..	.....	...1FE	1,041,585	...101.193	1,014,967	1,003,000	1,005,540	.....	.....(6,363)	.....	.....	.....5.625	4.840	MN.....	9,403	56,419	05/06/2010.	05/01/2018.
36962G	4B	7	GENERAL ELEC CAP CORP.....	.....	..	.....	...1FE	381,426	...144.099	391,949	272,000	374,430	.....	.....(645)	.....	.....	.....6.875	5.750	JJ.....	8,883	18,647	01/25/2017.	01/10/2039.
36962G	4B	7	GENERAL ELEC CAP CORP.....	C.....	..	.....	...1FE	5,659,700	...144.099	7,204,953	5,000,000	5,606,398	.....	.....(11,856)	.....	.....	.....6.875	5.750	JJ.....	163,281	342,772	01/25/2017.	01/10/2039.
36962G	4J	0	GENERAL ELEC CAP CORP.....	C.....	..	.....	...1FE	10,203,400	...106.178	10,617,811	10,000,000	10,072,191	.....	.....(25,229)	.....	.....	.....5.500	5.110	JJ.....	264,306	550,000	05/07/2010.	01/08/2020.
37045V	AE	0	GENERAL MOTORS CO.....	.....	..	.....	...2FE	6,211,906	...108.217	6,741,940	6,230,000	6,217,983	.....	.....1,722	.....	.....	.....4.875	4.910	AO.....	75,084	303,713	10/15/2014.	10/02/2023.
37045V	AF	7	GENERAL MOTORS CO.....	.....	..	.....5,7	...2FE	552,350	...118.446	568,545	480,000	548,757	.....	.....(1,252)	.....	.....	.....6.250	5.220	AO.....	7,417	30,000	10/26/2015.	10/02/2043.
37045V	AG	5	GENERAL MOTORS CO.....	.....	..	.....	...2FE	3,474,759	...102.694	3,558,371	3,465,000	3,473,194	.....	.....(1,029)	.....	.....	.....4.000	3.960	AO.....	34,650	138,600	02/02/2017.	04/01/2025.
37045V	AK	6	GENERAL MOTORS CO.....	.....	..	.....2	...2FE	7,980,218	...121.838	8,431,246	6,920,000	7,956,321	.....	.....(23,681)	.....	.....	.....6.600	5.280	AO.....	114,180	324,720	10/06/2017.	04/01/2036.
37045V	AL	4	GENERAL MOTORS CO.....	.....	..	.....2	...2FE	34,787	...125.906	37,772	30,000	34,680	.....	.....(69)	.....	.....	.....6.750	5.630	AO.....	506	2,025	04/21/2016.	04/01/2046.
37045V	AN	0	GENERAL MOTORS CO.....	.....	..	.....2	...2FE	1,015,010	...103.621	1,036,210	1,000,000	1,014,851	.....	.....(159)	.....	.....	.....4.200	4.010	AO.....	16,800	.....	10/26/2017.	10/01/2027.
37045V	AP	5	GENERAL MOTORS CO.....	.....	..	.....2	...2FE	3,607,140	...106.615	3,731,538	3,500,000	3,606,745	.....	.....(395)	.....	.....	.....5.150	4.900	AO.....	72,100	.....	10/06/2017.	04/01/2038.
37045X	BD	7	GENERAL MOTORS FINL CO.....	.....	..	.....2	...2FE	205,796	...102.658	205,317	200,000	203,726	.....	.....(1,250)	.....	.....	.....3.700	3.000	MN.....	761	7,400	04/25/2016.	11/24/2020.
37045X	BF	2	GENERAL MOTORS FINL CO.....	.....	..	.....2	...2FE	31,226	...103.995	31,199	30,000	30,817	.....	.....(248)	.....	.....	.....4.200	3.260	MS.....	420	1,260	04/25/2016.	03/01/2021.
37045X	BG	0	GENERAL MOTORS FINL CO.....	.....	..	.....2	...2FE	1,998,645	...109.960	2,089,258	1,900,000	1,990,108	.....	.....(8,445)	.....	.....	.....5.250	4.540	MS.....	33,250	99,750	02/01/2017.	03/01/2026.
37247D	AM	8	GENWORTH FINANCIAL INC.....	.....	..	.....4FE	.....	.....1,027,500	...100.625	1,006,250	1,000,000	1,013,176	.....	.....(3,281)	.....	.....	.....7.700	7.100	JD.....	3,422	77,000	07/27/2010.	06/15/2020.
37249@	AA	9	GENWORTH LIFE AND ANNUITY INS. (ELLIES).....	@.....	..	3	.....	.....101,171	...43.383	150,975	348,000	150,975	.....	.....9,934	.....	.....	.....	.....6.820	N/A.....	.....	.....	02/14/2012.	12/09/2040.
37249@	AB	7	GENWORTH LIFE AND ANNUITY INS (MAKUAOLE).....	@.....	..	3	.....	.....94,555	...73.287	117,451	160,260	117,451	.....	.....8,292	.....	.....	.....	.....7.220	N/A.....	.....	.....	03/06/2012.	02/15/2026.
37249@	AC	5	GENWORTH LIFE AND ANNUITY INS. (SHIRLEY).....	@.....	..	3	.....	.....40,989	...76.130	50,627	66,500	50,627	.....	.....3,761	.....	.....	.....	.....7.600	N/A.....	.....	.....	03/13/2012.	12/15/2024.
37249@	AD	3	GENWORTH LIFE AND ANNUITY INS. (HUNTER).....	@.....	..	3	.....	.....518,765	...75.709	751,371	992,442	751,371	.....	.....50,305	.....	.....	.....	.....6.820	N/A.....	.....	.....	04/06/2012.	03/28/2026.
37249@	AE	1	GENWORTH LIFE AND ANNUITY INS. (HUNTER).....	@.....	..	3	.....	.....41,747	...52.497	34,198	65,142	34,198	.....	.....2,750	.....	.....	.....	.....7.360	N/A.....	.....	.....	04/30/2012.	03/28/2027.
37249@	AF	8	GENWORTH LIFE AND ANNUITY INS. (LEE).....	@.....	..	3	.....	.....53,386	...40.131	75,226	187,448	75,226	.....	.....4,981	.....	.....	.....	.....6.870	N/A.....	.....	.....	05/04/2012.	02/15/2042.

SCHEDULE D - PART 1

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

E10.41

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37249@	AH	4	GENWORTH LIFE AND ANNUITY INS CO(THOMAS).....	@....	..	.....	.....3	38,055	69.016	53,626	77,700	53,626	.....	.....3,716	.....	.....	.....	.....7.030	N/A.....	.....	.....	07/24/2012.	06/27/2027.
37249@	AK	7	GENWORTH FINANCIAL (MORTON).....	@....	..	.....	.....3	81,804	49.240	114,811	233,165	114,811	.....	.....7,178	.....	.....	.....	.....6.470	N/A.....	.....	.....	09/25/2012.	07/07/2038.
37249@	AL	5	GENWORTH LIFE INS CO (CARTER).....	@....	..	.....	.....3	41,721	59.654	50,706	85,000	50,706	.....	.....3,641	.....	.....	.....	.....7.230	N/A.....	.....	.....	10/18/2012.	01/07/2034.
37249@	AM	3	GENWORTH LIFE INS CO (THOMAS).....	@....	..	.....	.....3	20,661	54.551	21,002	38,500	21,002	.....	.....1,449	.....	.....	.....	.....7.170	N/A.....	.....	.....	11/27/2012.	06/27/2027.
37249@	AN	1	GENWORTH LIFE INSURANCE CO (MAYTON).....	@....	..	.....	.....3	59,645	81.074	81,075	100,000	81,075	.....	.....5,141	.....	.....	.....	.....6.760	N/A.....	.....	.....	04/25/2013.	03/15/2021.
37249@	AP	6	GENWORTH LIFE INSURANCE COMPANY (MOST).....	@....	..	.....	.....3	51,127	91.042	68,282	75,000	68,282	.....	.....4,152	.....	.....	.....	.....6.470	N/A.....	.....	.....	05/23/2013.	07/01/2019.
37249@	AQ	4	GENWORTH LIFE INSURANCE COMPANY (ESCOE).....	@....	..	.....	.....3	32,283	88.961	44,481	50,000	44,481	.....	.....3,232	.....	.....	.....	.....7.830	N/A.....	.....	.....	09/30/2013.	07/21/2019.
37249@	AR	2	GENWORTH LIFE ANNUITY INSUR CO (HUNTER).....	@....	..	.....	.....3	70,157	58.003	53,595	92,400	53,595	.....	.....4,824	.....	.....	.....	.....8.110	N/A.....	.....	.....	10/08/2013.	03/28/2027.
37249@	AT	8	GENWORTH LIFE & ANNUITY INS (CLOCKSIN).....	@....	..	.....	.....3	40,812	72.204	54,208	75,076	54,208	.....	.....3,807	.....	.....	.....	.....7.550	N/A.....	.....	.....	02/06/2014.	04/02/2025.
37249@	AU	5	GE CAPITAL ASSIGNMENT CORP (ESCOE).....	@....	..	.....	.....3	123,828	55.364	152,251	275,000	152,251	.....	.....8,947	.....	.....	.....	.....6.240	N/A.....	.....	.....	07/31/2014.	01/21/2033.
37249@	AV	3	GE CAPITAL ASSIGNMENT CORP (HANLON).....	@....	..	.....	.....3	38,406	74.428	46,729	62,783	46,729	.....	.....3,020	.....	.....	.....	.....6.750	N/A.....	.....	.....	06/30/2014.	01/01/2027.
37249@	AW	1	GENWORTH ANNUITY SERVICE CORP (BRESSLER).....	@....	..	.....	.....3	25,104	86.893	29,131	33,525	29,131	.....	.....1,858	.....	.....	.....	.....6.750	N/A.....	.....	.....	10/16/2014.	08/15/2020.
37249@	AX	9	GE CAPITAL ASSIGNMENT CORP (CLOCKSIN).....	@....	..	.....	.....3	244,218	75.912	280,315	369,258	280,315	.....	.....16,129	.....	.....	.....	.....6.040	N/A.....	.....	.....	12/24/2014.	04/02/2027.
37250@	AA	5	GENWORTH LIFE AND ANNUITY INS. (CONDOS).....	@....	..	.....	.....3	14,307	83.865	18,115	21,600	18,115	.....	.....1,426	.....	.....	.....	.....7.980	N/A.....	.....	.....	12/08/2011.	06/26/2022.
37250@	AB	3	GENWORTH LIFE AND ANNUITY INS. (MILLER).....	@....	..	.....	.....3	38,192	76.631	53,642	70,000	53,642	.....	.....3,582	.....	.....	.....	.....6.930	N/A.....	.....	.....	12/13/2011.	01/29/2023.
37250@	AD	9	GENWORTH LIFE AND ANNUITY INS. (PAYNE).....	@....	..	.....	.....3	93,250	65.724	133,255	202,750	133,255	.....	.....8,992	.....	.....	.....	.....6.970	N/A.....	.....	.....	01/10/2012.	03/24/2028.
37250@	AE	7	GENWORTH LIFE AND ANNUITY INS. (BECKLER).....	@....	..	.....	.....3	57,442	70.793	77,023	108,800	77,023	.....	.....5,332	.....	.....	.....	.....7.000	N/A.....	.....	.....	01/31/2012.	11/21/2028.
37250@	AF	4	GENWORTH LIFE AND ANNUITY INS. (TEXIDOR).....	@....	..	.....	.....3	73,802	68.467	84,846	123,922	84,846	.....	.....6,764	.....	.....	.....	.....8.170	N/A.....	.....	.....	02/07/2012.	12/03/2026.
37250@	AG	2	GENWORTH LIFE AND ANNUITY INS. (CARPENTE).....	@....	..	.....	.....3	44,879	69.444	61,734	88,898	61,734	.....	.....4,271	.....	.....	.....	.....7.190	N/A.....	.....	.....	01/19/2012.	12/24/2024.
37250@	AH	0	GENWORTH LIFE AND ANNUITY INS (GREEN JR).....	@....	..	.....	.....3	72,607	61.618	103,210	167,500	103,210	.....	.....6,744	.....	.....	.....	.....6.770	N/A.....	.....	.....	03/06/2012.	07/25/2027.
37250@	AJ	6	GENWORTH LIFE AND ANNUITY (MILLER).....	@....	..	.....	.....3	33,301	73.041	46,527	63,700	46,527	.....	.....3,060	.....	.....	.....	.....6.820	N/A.....	.....	.....	03/20/2012.	01/29/2023.
37250@	AK	3	GENWORTH LIFE AND ANNUITY INS. (DIEHL).....	@....	..	.....	.....3	47,666	47.616	70,358	147,760	70,358	.....	.....4,630	.....	.....	.....	.....6.820	N/A.....	.....	.....	04/12/2012.	02/21/2034.
37250@	AL	1	GENWORTH LIFE AND ANNUITY INS. (THOMAS).....	@....	..	.....	.....3	24,727	71.678	29,102	40,600	29,102	.....	.....2,091	.....	.....	.....	.....7.280	N/A.....	.....	.....	05/17/2012.	08/27/2027.
37250@	AM	9	GENWORTH LIFE AND ANNUITY INS. (AGUIRRE).....	@....	..	.....	.....3	43,023	65.812	53,308	81,000	53,308	.....	.....3,831	.....	.....	.....	.....7.370	N/A.....	.....	.....	05/17/2012.	01/17/2025.
37250@	AN	7	GENWORTH LIFE AND ANNUITY INS. (EMERY).....	@....	..	.....	.....3	7,406	92.285	8,652	9,375	8,652	.....	.....715	.....	.....	.....	.....8.250	N/A.....	.....	.....	05/17/2012.	12/27/2019.
37250@	AP	2	GENWORTH LIFE AND ANNUITY INS. (GIBSON).....	@....	..	.....	.....3	51,645	62.189	75,283	121,055	75,283	.....	.....4,924	.....	.....	.....	.....6.780	N/A.....	.....	.....	06/05/2012.	07/01/2028.
37250@	AQ	0	GENWORTH LIFE AND ANNUITY INS (BRITTIAN).....	@....	..	.....	.....3	34,278	84.580	44,151	52,200	44,151	.....	.....3,112	.....	.....	.....	.....7.210	N/A.....	.....	.....	06/12/2012.	10/09/2022.
37250@	AR	8	GENWORTH LIFE AND ANNUITY INS. (BUTLER).....	@....	..	.....	.....3	16,436	91.268	20,150	22,078	20,150	.....	.....1,539	.....	.....	.....	.....7.820	N/A.....	.....	.....	07/19/2012.	04/15/2020.
37250@	AS	6	GENWORTH LIFE AND ANNUITY CO (SLAUGHTER).....	@....	..	.....	.....3	30,259	90.253	45,127	50,000	45,127	.....	.....3,181	.....	.....	.....	.....7.330	N/A.....	.....	.....	07/12/2012.	05/26/2019.
37250@	AT	4	GENWORTH LIFE & ANNUITY INS CO. (GUNTER).....	@....	..	.....	.....3	59,742	64.425	86,706	134,583	86,706	.....	.....5,678	.....	.....	.....	.....6.790	N/A.....	.....	.....	06/26/2012.	03/13/2031.
37250@	AU	1	GENWORTH LIFE AND ANNUITY INSCO (LITTLE).....	@....	..	.....	.....3	24,378	94.315	32,067	34,000	32,067	.....	.....2,168	.....	.....	.....	.....7.010	N/A.....	.....	.....	09/04/2012.	11/02/2018.
37250@	AV	9	GENWORTH LIFE & ANNUITY INS CO (BUTLER).....	@....	..	.....	.....3	17,834	92.142	23,274	25,259	23,274	.....	.....1,593	.....	.....	.....	.....6.990	N/A.....	.....	.....	09/28/2012.	04/15/2020.
37250@	AW	7	GENWORTH LIFE & ANNUITY INS CO (LOPEZ).....	@....	..	.....	.....3	16,352	94.042	18,809	20,000	18,809	.....	.....1,755	.....	.....	.....	.....6.190	N/A.....	.....	.....	09/28/2012.	12/29/2018.
37250@	AX	5	GENWORTH LIFE & ANNUITY INC (CARPENTER).....	@....	..	.....	.....3	34,534	56.987	40,574	71,197	40,574	.....	.....2,802	.....	.....	.....	.....7.020	N/A.....	.....	.....	10/31/2012.	12/02/2035.
37250@	AZ	0	GENWORTH LIFE & ANNUITY INS (VILAGOMEZ).....	@....	..	.....	.....3	39,667	93.835	55,129	58,751	55,129	.....	.....3,697	.....	.....	.....	.....6.960	N/A.....	.....	.....	12/18/2012.	12/01/2018.
37250@	BA	4	GENWORTH LIFE & ANNUITY INS CO (HAYNES).....	@....	..	.....	.....3	17,604	87.806	21,810	24,839	21,810	.....	.....1,713	.....	.....	.....	.....7.620	N/A.....	.....	.....	12/20/2012.	04/08/2021.
37250@	BB	2	GENWORTH LIFE AND ANNUITY INS CO (LITTLE).....	@....	..	.....	.....3	34,912	66.608	43,962	66,000	43,962	.....	.....2,907	.....	.....	.....	.....7.080	N/A.....	.....	.....	01/24/2013.	11/02/2028.
37250@	BD	8	GENWORTH LIFE ANNUITY INS CO (STIDHAM).....	@....	..	.....	.....3	19,359	77.176	23,153	30,000	23,153	.....	.....1,440	.....	.....	.....	.....5.610	N/A.....	.....	.....	05/14/2013.	09/29/2022.
37250@	BE	6	GENWORTH LIFE ANNUITY INS CO (GUNTER).....	@....	..	.....	.....3	70,716	56.848	93,352	164,213	93,352	.....	.....5,458	.....	.....	.....	.....6.210	N/A.....	.....	.....	05/23/2013.	03/13/2034.
37250@	BF	3	GENWORTH LIFE ANNUITY INSUR CO (BOWMAN).....	@....	..	.....	.....3	110,945	56.091	145,839	260,000	145,839	.....	.....8,527	.....	.....	.....	.....6.200	N/A.....	.....	.....	06/18/2013.	06/15/2031.
37250@	BG	1	GENWORTH LIFE ANNUITY INSUR CO (BARCHUS).....	@....	..	.....	.....3	68,301	54.076	91,929	170,000	91,929	.....	.....6,206	.....	.....	.....	.....7.230	N/A.....	.....	.....	09/30/2013.	01/01/2028.
37250@	BH	9	GENWORTH LIFE ANNUITY INSUR CO (YOUNG).....	@....	..	.....	.....3	57,176	84.796	72,077	85,000	72,077	.....	.....7,591	.....	.....	.....	.....7.240	N/A.....	.....	.....	09/30/2013.	10/19/2021.
37250@	BJ	5	GENWORTH LIFE AND ANNUITY INS CO (QUINN).....	@....	..	.....	.....3	35,313	81.932	39,942	48,750	39,942	.....	.....3,015	.....	.....	.....	.....8.010	N/A.....	.....	.....	11/28/2013.	05/06/2023.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37250@ BK 2	GENWORTH LIFE ANNUITY INS CO (HAYNES).....	@.....	..	.....	.....3	.....	70,844	88.564	84,609	95,534	84,609	.....	6,202	.....	.....	7.080	N/A.....	.....	.....	.....	11/28/2013.	04/08/2021.
37250@ BL 0	GENWORTH LIFE & ANNUITY INS CO (GIBSON).....	@.....	.....	.....	.....3	.....	95,874	59.827	108,452	181,273	108,452	.....	7,486	.....	.....	7.270	N/A.....	.....	.....	.....	12/17/2013.	10/16/2032.
37250@ BM 8	GENWORTH LIFE & ANNUITY INS CO (OLDREAD).....	@.....	.....	.....	.....3	.....	44,329	94.956	56,974	60,000	56,974	.....	3,691	.....	.....	6.920	N/A.....	.....	.....	.....	03/06/2014.	10/10/2018.
37250@ BN 6	GENWORTH LIFE & ANNUITY INS CO (AVILA).....	@.....	.....	.....	.....3	.....	85,880	75.270	109,142	145,000	109,142	.....	6,759	.....	.....	6.600	N/A.....	.....	.....	.....	03/06/2014.	03/03/2024.
37250@ BP 1	GENWORTH LIFE & ANNUITY INS (MCDOWELL).....	@.....	.....	.....	.....3	.....	61,341	98.387	78,710	80,000	78,710	.....	5,021	.....	.....	6.810	N/A.....	.....	.....	.....	03/20/2014.	04/01/2018.
37250@ BQ 9	GENWORTH LIFE INSURANCE CO OF NY (JONES).....	@.....	.....	.....	.....3	.....	93,148	67.786	106,425	157,000	106,425	.....	6,686	.....	.....	6.540	N/A.....	.....	.....	.....	03/20/2014.	02/01/2031.
37250@ BR 7	GENWORTH LIFE & ANNUITY INS CO (GIBSON).....	@.....	.....	.....	.....3	.....	45,093	61.496	51,725	84,111	51,725	.....	3,365	.....	.....	6.830	N/A.....	.....	.....	.....	04/11/2014.	10/16/2032.
37250@ BS 5	GENWORTH LIFE AND ANNUITY INS CO (YOUNG).....	@.....	.....	.....	.....3	.....	83,910	76.982	105,973	137,660	105,973	.....	6,512	.....	.....	6.540	N/A.....	.....	.....	.....	04/24/2014.	10/19/2023.
37250@ BT 3	JAMESTOWN LIFE INS CO (PYRON).....	@.....	.....	.....	.....3	.....	25,508	81.074	32,430	40,000	32,430	.....	2,145	.....	.....	7.080	N/A.....	.....	.....	.....	06/26/2014.	01/24/2021.
37250@ BV 8	JAMESTOWN LIFE INS CO (PYRON).....	@.....	.....	.....	.....3	.....	28,564	89.020	35,608	40,000	35,608	.....	2,278	.....	.....	6.830	N/A.....	.....	.....	.....	08/29/2014.	10/05/2019.
37250@ BW 6	JAMESTOWN LIFE INS CO (MUHAMMAD).....	@.....	.....	.....	.....3	.....	18,030	87.107	22,475	25,802	22,475	.....	1,438	.....	.....	6.830	N/A.....	.....	.....	.....	08/29/2014.	02/02/2020.
37250@ BX 4	JAMESTOWN LIFE INS CO (COLEMAN).....	@.....	.....	.....	.....3	.....	107,178	86.324	119,093	137,960	119,093	.....	7,192	.....	.....	6.300	N/A.....	.....	.....	.....	08/29/2014.	10/20/2022.
37250@ BY 2	JAMESTOWN LIFE INS CO (YOUNG).....	@.....	.....	.....	.....3	.....	246,489	70.928	301,448	425,000	301,448	.....	17,703	.....	.....	6.230	N/A.....	.....	.....	.....	09/04/2014.	10/19/2023.
37250@ BZ 9	JAMESTOWN LIFE INS CO (HALER).....	@.....	.....	.....	.....3	.....	28,921	98.991	35,855	36,220	35,855	.....	2,292	.....	.....	6.820	N/A.....	.....	.....	.....	09/30/2014.	02/26/2018.
37250@ CA 3	JAMESTOWN LIFE INS CO (SAUNDERS).....	@.....	.....	.....	.....3	.....	50,021	81.750	61,313	75,000	61,313	.....	3,745	.....	.....	6.500	N/A.....	.....	.....	.....	10/09/2014.	09/23/2023.
37250@ CB 1	JAMESTOWN LIFE INS CO (PYRON).....	@.....	.....	.....	.....3	.....	27,057	82.166	32,867	40,000	32,867	.....	2,040	.....	.....	6.610	N/A.....	.....	.....	.....	12/18/2014.	01/24/2021.
37250@ CC 9	STATE FARM GENERAL INS CO (FOSS).....	@.....	.....	.....	.....3	.....	69,505	68.925	79,126	114,800	79,126	.....	4,569	.....	.....	6.030	N/A.....	.....	.....	.....	12/24/2014.	08/06/2031.
37250@ CD 7	JAMESTOWN LIFE INS CO (GIBSON).....	@.....	.....	.....	.....3	.....	42,131	63.635	46,141	72,509	46,141	.....	2,776	.....	.....	6.290	N/A.....	.....	.....	.....	12/31/2014.	10/16/2032.
37250@ CF 2	GENWORTH LIFE AND ANNUITY INS (BUTLER).....	@.....	.....	.....	.....3	.....	54,821	64.731	64,752	100,031	64,752	.....	3,588	.....	.....	5.860	N/A.....	.....	.....	.....	01/30/2015.	01/19/2031.
37250@ CG 0	JAMESTOWN LIFE INS CO (WALLACE).....	@.....	.....	.....	.....3	.....	220,992	62.376	240,959	386,300	240,959	.....	15,368	.....	.....	5.600	N/A.....	.....	.....	.....	01/30/2015.	05/20/2027.
37252E A# 3	GENWORTH LIFE INS CO NEW YORK (HAMMOND).....	@.....	.....	.....	.....4	.....	56,074	58.404	77,794	133,200	77,794	.....	4,930	.....	.....	6.460	N/A.....	.....	.....	.....	08/16/2012.	06/15/2036.
37252E A* 7	GENWORTH LIFE AND ANNUITY INS. (HAMMOND).....	@.....	.....	.....	.....4	.....	90,945	55.604	136,210	244,961	136,210	.....	9,199	.....	.....	6.950	N/A.....	.....	.....	.....	12/28/2011.	06/15/2036.
37252E A@ 5	GENWORTH LIFE AND ANNUITY INS. (CARR).....	@.....	.....	.....	.....4	.....	6,684	77.899	8,729	11,205	8,729	.....	649	.....	.....	7.590	N/A.....	.....	.....	.....	04/17/2012.	11/12/2024.
37252E B# 2	GENWORTH LIFE INS CO NEW YORK (PHIFER).....	@.....	.....	.....	.....4	.....	37,252	74.361	46,067	61,950	46,067	.....	2,845	.....	.....	6.490	N/A.....	.....	.....	.....	06/06/2013.	11/01/2027.
37252E B* 6	GENWORTH LIFE INS CO NEW YORK (TURNER).....	@.....	.....	.....	.....4	.....	38,507	76.286	54,582	71,549	54,582	.....	3,536	.....	.....	6.710	N/A.....	.....	.....	.....	10/16/2012.	12/15/2024.
37252E B@ 4	GENWORTH LIFE INS CO (MASKER).....	@.....	.....	.....	.....4	.....	19,664	92.123	23,031	25,000	23,031	.....	1,094	.....	.....	4.870	N/A.....	.....	.....	.....	10/31/2012.	09/08/2019.
37252E C# 1	GENWORTH LIFE INSURANCE CO OF NY (JONES).....	@.....	.....	.....	.....4	.....	130,084	61.835	155,813	251,980	155,813	.....	10,467	.....	.....	7.060	N/A.....	.....	.....	.....	01/16/2014.	02/01/2031.
37252E C* 5	GENWORTH LIFE INSURANCE CO OF NY (JONES).....	@.....	.....	.....	.....4	.....	70,891	66.279	84,986	128,224	84,986	.....	5,719	.....	.....	7.060	N/A.....	.....	.....	.....	11/07/2013.	02/01/2030.
37252E C@ 3	GENWORTH LIFE INS CO OF NY (SCHWARZ ).....	@.....	.....	.....	.....4	.....	53,943	71.642	71,643	100,000	71,643	.....	4,892	.....	.....	7.320	N/A.....	.....	.....	.....	12/26/2013.	09/18/2022.
37252E D* 4	MAYFLOWER ASSIGNMENT CORP (TURNER).....	@.....	.....	.....	.....4	.....	38,879	80.438	48,671	60,507	48,671	.....	3,116	.....	.....	6.760	N/A.....	.....	.....	.....	05/30/2014.	11/15/2024.
37252E D@ 2	GENWORTH LIFE INSURANCE COMPANY (ESCOE).....	@.....	.....	.....	.....4	.....	161,293	61.171	201,866	330,000	201,866	.....	12,307	.....	.....	6.490	N/A.....	.....	.....	.....	06/05/2014.	07/21/2029.
37252E E* 3	GE CAPITAL ASSIGNMENT CORP (PAGE-TARVER).....	@.....	.....	.....	.....4	.....	575,936	46.973	628,579	1,338,152	628,579	.....	37,629	.....	.....	6.230	N/A.....	.....	.....	.....	09/30/2014.	03/01/2043.
373298 BU 1	GEORGIA-PACIFIC LLC.....	.....	.....	.....	.....1FE	.....	2,163,750	154.898	2,323,478	1,500,000	2,058,818	.....	(28,748)	.....	.....	8.875	MN.....	.....	17,010	133,125	01/23/2014.	05/15/2031.
37363# AA 7	GEORGIA PINE CLOTHIERS REVOLVER.....	.....	.....	.....	.....2	.....	111,200	100.000	111,200	111,200	111,200	.....	.....	.....	.....	7.194	7.260	MON...	668	6,534	08/10/2017.	11/13/2021.
37363# AB 5	GEORGIA PINE CLOTHIERS TERM LOAN.....	.....	.....	.....	.....2	.....	1,008,415	99.495	1,013,458	1,018,601	1,013,458	.....	3,883	.....	.....	7.194	7.410	MON...	6,022	65,704	08/19/2016.	11/13/2021.
37363# AC 3	GEORGIA PINE CLOTHIERS - 2ND AMND TL.....	.....	.....	.....	.....5*GI	.....	66,243	99.360	66,484	66,912	66,484	.....	227	.....	.....	7.194	7.450	MON...	27	7,768	11/28/2016.	11/13/2021.
37427U AF 7	GETTY IMAGES INC.....	.....	.....	.....	.....2	5FE	4,413,366	90.929	5,357,057	5,891,473	4,971,677	.....	435,190	.....	.....	4.987	15.040	MJSD.	1,632	285,033	09/16/2016.	10/18/2019.
375558 AS 2	GILEAD SCIENCES INC.....	.....	.....	.....	.....2	1FE	61,327	126.801	63,401	50,000	60,158	.....	(240)	.....	.....	5.650	4.240	JD.....	235	2,825	08/02/2012.	12/01/2041.
375558 BF 9	GILEAD SCIENCES INC.....	.....	.....	.....	.....2	1FE	507,940	103.739	529,074	510,000	508,322	.....	173	.....	.....	3.650	3.690	MS.....	6,205	18,615	09/09/2015.	03/01/2026.
375558 BL 6	GILEAD SCIENCES INC.....	.....	.....	.....	.....2,5,7	1FE	179,363	98.722	177,700	180,000	179,471	.....	85	.....	.....	2.500	2.550	MS.....	1,500	4,263	09/15/2016.	09/01/2023.
375558 BR 3	GILEAD SCIENCES INC.....	.....	.....	.....	.....1FE	.....	99,965	99.584	99,585	100,000	99,970	.....	5	.....	.....	1.850	1.860	MS.....	514	.....	09/14/2017.	09/20/2019.
378272 AF 5	GLENCORE FUNDING LLC.....	.....	.....	.....	.....2FE	.....	10,291	103.450	10,345	10,000	10,254	.....	(37)	.....	.....	4.125	3.600	MN.....	36	413	02/07/2017.	05/30/2023.

SCHEDULE D - PART 1

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

E10.43

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
378272	AH	1	GLENCORE FUNDING LLC.....			.....	.....	.....	2FE	6,241,200	105.580	6,387,590	6,050,000	6,219,252		(21,664)			4.625	4.110	AO	48,190	279,813	02/01/2017.	04/29/2024.	
378272	AN	8	GLENCORE FUNDING LLC.....			.....	.....	.....	2	2FE	217,616	100.401	220,884	220,000	217,764	147			4.000	4.130	MS	2,298	4,400	05/16/2017.	03/27/2027.	
378272	AQ	1	GLENCORE FUNDING LLC.....			.....	.....	.....	2	2FE	138,809	98.676	138,146	140,000	138,826	17			3.875	3.970	AO	964		10/20/2017.	10/27/2027.	
37875Q	AA	4	GLENN POOL OIL & GAS TRU.....			.....	.....	.....	4	4FE	425,872	96.432	400,162	414,968	418,660	(912)			6.000	5.440	MON	2,127	29,297	03/01/2012.	08/02/2021.	
38141E	A6	6	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	1FE	244,619	108.121	248,680	230,000	235,071		(2,651)			6.000	4.590	JD	613	13,800	04/01/2011.	06/15/2020.	
38141E	A6	6	GOLDMAN SACHS GROUP INC.....			C.....	.....	.....	1FE	5,521,600	108.121	5,406,080	5,000,000	5,163,900		(57,625)			6.000	4.590	JD	13,333	300,000	04/01/2011.	06/15/2020.	
38141G	CU	6	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	2	1FE	2,496,660	127.455	2,549,113	2,000,000	2,492,437		(4,223)		6.125	3.940	FA	46,278		10/24/2017.	02/15/2033.	
38141G	ES	9	GOLDMAN SACHS GROUP INC.....			C.....	.....	.....	2FE	4,948,850	116.817	5,840,866	5,000,000	4,999,555		4,640			5.950	5.950	JJ	137,181	297,500	01/11/2007.	01/15/2027.	
38141G	FD	1	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	2FE	4,551,412	133.864	4,952,980	3,700,000	4,528,955		(22,782)			6.750	4.950	AO	62,438	249,750	02/07/2017.	10/01/2037.	
38141G	FM	1	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	1FE	1,015,126	101.052	1,010,525	1,000,000	1,001,283		(3,108)			6.150	5.620	AO	15,375	61,500	04/22/2008.	04/01/2018.	
38141G	GM	0	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	1FE	76,982	134.759	94,332	70,000	76,582		(82)			6.250	5.520	FA	1,823	4,375	08/02/2012.	02/01/2041.	
38141G	GQ	1	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	1FE	199,892	108.379	216,758	200,000	200,000					5.250	5.240	JJ	4,492	10,500	07/22/2011.	07/27/2021.	
38141G	VR	2	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	2FE	7,277,732	104.512	7,514,484	7,190,000	7,270,327		(7,475)			4.250	4.080	AO	59,417	305,575	02/22/2017.	10/21/2025.	
38141G	WL	4	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	2	1FE	2,000,000	101.445	2,028,916	2,000,000	2,000,000				3.691	3.690	JD	5,331	36,910	05/31/2017.	06/05/2028.	
38145G	AH	3	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	2	1FE	259,327	100.585	261,522	260,000	259,391		57		3.500	3.530	MN	1,138	9,100	11/10/2016.	11/16/2026.	
38145G	AJ	9	GOLDMAN SACHS GROUP INC.....			.....	.....	.....	2	1FE	339,745	99.935	339,782	340,000	339,832		83		2.300	2.320	JD	391	7,820	12/08/2016.	12/13/2019.	
38148B	AD	0	GOLDMAN SACHS GROUP INC/THE.....			.....	.....	.....	3FE	1,000,000	98.400	984,000	1,000,000	1,000,000					5.000	5.000	MN	8,333		10/18/2017.	01/01/9999.	
38238Q	AL	0	GOODRICH CORP.....			.....	.....	.....	1FE	405,860	125.953	453,432	360,000	390,142		(1,829)			7.100	5.960	MN	3,266	25,560	08/04/2005.	11/15/2027.	
39136#	AM	3	CANADA LIFE INS CO OF AMERICA (WAITES).....			@.....			1		33,129	50.888	43,255	85,000	43,255		2,735			6.540	N/A				10/04/2012.	01/09/2029.
398176	AA	5	GRIFFEY INTR INC / FIN S.....			.....	.....	.....	2	6FE	630,757	68.000	886,060	1,303,030	632,894				7.000	28.870	AO	19,256	91,212	08/01/2016.	10/15/2020.	
402040	AH	2	GUITAR CENTER INC.....			.....	.....	.....	2,5,7	5FE	2,235,500	92.500	2,312,500	2,500,000	2,300,493		64,993		6.500	13.010	AO	35,208	136,500	09/14/2017.	04/15/2019.	
404119	BS	7	HCA INC.....			.....	.....	.....	2,5,7	4FE	527,500	105.750	528,750	500,000	527,047		(453)		5.875	5.010	FA	11,097		10/31/2017.	02/15/2026.	
404119	BT	5	HCA INC.....			.....	.....	.....	2	3FE	2,100,000	106.000	2,120,000	2,000,000	2,092,082		(7,918)		5.250	4.550	JD	4,667	105,000	02/21/2017.	06/15/2026.	
404119	BV	0	HCA INC.....			.....	.....	.....	2	3FE	6,712,684	99.750	6,453,825	6,470,000	6,712,130		(554)		5.500	5.240	JD	15,816	171,006	09/27/2017.	06/15/2047.	
40414L	AL	3	HCP INC.....			.....	.....	.....	2	2FE	2,545,440	102.354	2,558,869	2,500,000	2,539,253		(5,344)		3.875	3.590	FA	36,597	96,875	02/02/2017.	08/15/2024.	
40414L	AN	9	HCP INC.....			.....	.....	.....	2	2FE	1,982,520	102.936	2,058,733	2,000,000	1,986,434		1,536		4.000	4.100	JD	6,667	80,000	05/14/2015.	06/01/2025.	
40414L	AP	4	HCP INC.....			.....	.....	.....	2	2FE	2,033,820	104.708	2,094,171	2,000,000	2,025,805		(4,868)		4.000	3.700	JD	6,667	80,000	04/22/2016.	12/01/2022.	
40416V	AB	1	HD SUPPLY TL.....			.....	.....	.....	4FE	997,500	100.688	1,006,880	1,000,000	997,855		355			4.455	4.550	FMAN	11,138	7,796	08/30/2017.	08/01/2024.	
40428H	PV	8	HSBC USA INC.....			.....	.....	.....	1FE	259,771	100.548	261,426	260,000	259,877		45			2.750	2.760	FA	2,860	7,150	08/04/2015.	08/07/2020.	
40429C	GD	8	HSBC FINANCE CORP.....			.....	.....	.....	1FE	31,029	111.180	28,907	26,000	28,103		(629)			6.676	3.830	JJ	800	1,736	12/06/2012.	01/15/2021.	
406216	BD	2	HALLIBURTON COMPANY.....			.....	.....	.....	2	2FE	49,883	102.841	51,421	50,000	49,930		11		3.500	3.520	FA	729	1,750	07/29/2013.	08/01/2023.	
406216	BG	5	HALLIBURTON CO.....			.....	.....	.....	2	2FE	1,844,586	103.926	1,891,464	1,820,000	1,842,315		(2,295)		3.800	3.610	MN	8,837	69,160	02/01/2017.	11/15/2025.	
406216	BJ	9	HALLIBURTON CO.....			.....	.....	.....	2	2FE	541,965	112.184	560,921	500,000	541,471		(494)		4.850	4.170	MN	3,099	12,125	08/30/2017.	11/15/2035.	
413875	AE	5	HARRIS CORPORATION.....			.....	.....	.....	2FE	342,766	119.672	347,049	290,000	333,597		(4,365)			7.000	4.730	JJ	9,361	20,300	10/28/2015.	01/15/2026.	
413875	AR	6	HARRIS CORPORATION.....			.....	.....	.....	2	2FE	2,179,404	103.633	2,217,753	2,140,000	2,175,391		(4,002)		3.832	3.560	AO	14,579	82,005	02/02/2017.	04/28/2025.	
413875	AS	4	HARRIS CORPORATION.....			.....	.....	.....	2	2FE	5,565,000	111.758	5,587,937	5,000,000	5,560,152		(4,848)		4.854	3.930	AO	43,147	121,350	10/12/2017.	04/27/2035.	
416515	AS	3	HARTFORD FINL SVCS GRP.....			.....	.....	.....	2FE	838,328	127.364	895,370	703,000	833,226		(4,338)			5.950	4.480	AO	8,830	41,829	10/21/2016.	10/15/2036.	
41660*	AX	3	HARTFORD LIFE INSURANCE (MATNEY).....			@.....			2		47,736	97.044	73,945	76,196	73,945		5,136			7.220	N/A				11/23/2011.	06/01/2018.
41660*	AZ	8	HARTFORD LIFE INSURANCE (HATHAWAY).....			@.....			2		36,489	83.280	46,835	56,237	46,835		3,334			7.260	N/A				12/15/2011.	01/01/2023.
41660*	BC	8	HARTFORD LIFE INSURANCE (MILLER).....			@.....			2		104,784	79.532	159,066	200,000	159,066		10,638			6.940	N/A				12/20/2011.	04/22/2021.
41660*	BE	4	HARTFORD LIFE INSURANCE (BRIMMER).....			@.....			2		22,212	85.159	26,932	31,625	26,932		1,910			7.220	N/A				12/28/2011.	07/01/2022.
41660*	BF	1	HARTFORD LIFE INSURANCE (HAWKINS).....			@.....	.....	.....																		

SCHEDULE D - PART 1

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

E10.44

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41660*	BH	7	HARTFORD LIFE INSURANCE (RETTIG).....	@....	..	2	33,892	69.554	40,376	58,050	40,376	.....	.....2,871	.....	.....	.....	.....7.230	N/A.....	.....	.....	01/19/2012.	09/01/2028.
41660*	BJ	3	HARTFORD LIFE INSURANCE (ROQUEMORE).....	@....	..	2	29,636	69.579	36,529	52,500	36,529	.....	.....2,675	.....	.....	.....	.....7.450	N/A.....	.....	.....	02/29/2012.	05/18/2028.
41660*	BK	0	HARTFORD LIFE INSURANCE (HATHAWAY).....	@....	..	2	50,442	84.033	63,010	74,982	63,010	.....	.....4,261	.....	.....	.....	.....6.890	N/A.....	.....	.....	03/06/2012.	01/01/2023.
41660*	BL	8	HARTFORD LIFE INSURANCE (SWEITZER).....	@....	..	2	59,614	83.912	75,205	89,623	75,205	.....	.....4,952	.....	.....	.....	.....6.830	N/A.....	.....	.....	03/06/2012.	07/28/2020.
41660*	BM	6	HARTFORD LIFE INSURANCE (CILLO, JR.).....	@....	..	2	105,739	46.818	153,147	327,111	153,147	.....	.....9,431	.....	.....	.....	.....6.370	N/A.....	.....	.....	03/30/2012.	11/01/2036.
41660*	BN	4	HARTFORD LIFE INSURANCE (STAFFORD).....	@....	..	2	35,379	52.090	48,589	93,278	48,589	.....	.....3,363	.....	.....	.....	.....7.140	N/A.....	.....	.....	04/24/2012.	03/15/2035.
41660*	BP	9	HARTFORD LIFE INSURANCE (PHELPS).....	@....	..	2	23,258	52.343	26,067	49,800	26,067	.....	.....1,866	.....	.....	.....	.....7.260	N/A.....	.....	.....	04/24/2012.	06/01/2035.
41660*	BQ	7	HARTFORD LIFE INSURANCE (BYRD).....	@....	..	2	71,501	85.354	86,844	101,745	86,844	.....	.....5,860	.....	.....	.....	.....6.860	N/A.....	.....	.....	05/08/2012.	09/01/2022.
41660*	BR	5	HARTFORD LIFE INSURANCE (GUZMAN).....	@....	..	2	635	99.370	795	800	795	.....	.....73	.....	.....	.....	.....8.440	N/A.....	.....	.....	05/17/2012.	01/28/2018.
41660*	BS	3	HARTFORD LIFE INSURANCE (PRICE).....	@....	..	2	93,371	68.660	136,579	198,919	136,579	.....	.....8,935	.....	.....	.....	.....6.780	N/A.....	.....	.....	05/17/2012.	05/01/2027.
41660*	BT	1	HARTFORD LIFE INSURANCE (HATHAWAY).....	@....	..	2	27,887	83.611	34,482	41,240	34,482	.....	.....2,400	.....	.....	.....	.....7.100	N/A.....	.....	.....	05/31/2012.	01/01/2023.
41660*	BU	8	HARTFORD LIFE INSURANCE COMPANY (GARCIA).....	@....	..	2	50,423	57.900	73,286	126,572	73,286	.....	.....4,793	.....	.....	.....	.....6.780	N/A.....	.....	.....	06/21/2012.	04/18/2033.
41660*	BV	6	HARTFORD LIFE INSURANCE CO. (MIHALIC).....	@....	..	2	45,561	74.909	66,703	89,046	66,703	.....	.....4,332	.....	.....	.....	.....7.030	N/A.....	.....	.....	06/21/2012.	08/01/2026.
41660*	BW	4	HARTFORD LIFE INSURANCE COMPANY (GALLUP).....	@....	..	2	30,769	83.636	37,141	44,408	37,141	.....	.....2,581	.....	.....	.....	.....7.090	N/A.....	.....	.....	06/19/2012.	01/01/2023.
41660*	BX	2	HARTFORD LIFE INSURANCE COMPANY (KELLY).....	@....	..	2	37,163	52.137	54,289	104,127	54,289	.....	.....3,615	.....	.....	.....	.....6.910	N/A.....	.....	.....	06/29/2012.	01/19/2034.
41660*	BY	0	HARTFORD LIFE INSURANCE CO. (DAVALOS).....	@....	..	2	57,027	66.152	82,764	125,111	82,764	.....	.....5,420	.....	.....	.....	.....6.790	N/A.....	.....	.....	06/26/2012.	12/01/2028.
41660*	BZ	7	HARTFORD LIFE INSURANCE CO (KHAMVONGSA).....	@....	..	2	125,531	80.786	153,675	190,224	153,675	.....	.....10,840	.....	.....	.....	.....7.240	N/A.....	.....	.....	07/31/2012.	11/15/2023.
41660*	CA	1	HARTFORD LIFE INSURANCE CO (HATHAWAY).....	@....	..	2	65,863	84.142	81,052	96,327	81,052	.....	.....5,440	.....	.....	.....	.....6.840	N/A.....	.....	.....	07/31/2012.	01/01/2023.
41660*	CB	9	HARTFORD LIFE INSURANCE COMPANY (MENSAH).....	@....	..	2	23,778	95.082	32,328	34,000	32,328	.....	.....2,746	.....	.....	.....	.....7.030	N/A.....	.....	.....	07/31/2012.	03/23/2019.
41660*	CC	7	HARTFORD LIFE INSURANCE COMPANY (QUINN).....	@....	..	2	33,971	75.616	37,687	49,840	37,687	.....	.....2,953	.....	.....	.....	.....8.180	N/A.....	.....	.....	08/02/2012.	06/04/2021.
41660*	CD	5	HARTFORD LIFE INS CO (ROQUEMORE).....	@....	..	2	91,778	76.737	117,408	153,000	117,408	.....	.....7,555	.....	.....	.....	.....6.540	N/A.....	.....	.....	08/09/2012.	06/18/2026.
41660*	CF	0	HARTFORD CEBSCO (DICKINSON).....	@....	..	2	30,745	72.690	37,589	51,712	37,589	.....	.....2,498	.....	.....	.....	.....6.760	N/A.....	.....	.....	08/21/2012.	08/01/2027.
41660*	CG	8	HARTFORD LIFE INS CO (SCHWEITZER).....	@....	..	2	10,477	97.500	12,812	13,140	12,812	.....	.....969	.....	.....	.....	.....7.880	N/A.....	.....	.....	09/06/2012.	05/15/2018.
41660*	CH	6	HARTFORD LIFE INS CO (FREENEY).....	@....	..	2	24,502	68.967	27,587	40,000	27,587	.....	.....4,032	.....	.....	.....	.....6.570	N/A.....	.....	.....	09/11/2012.	09/02/2023.
41660*	CK	9	HARTFORD LIFE INS CO (EDWARDS).....	@....	..	2	21,359	94.161	25,662	27,253	25,662	.....	.....1,664	.....	.....	.....	.....6.720	N/A.....	.....	.....	09/20/2012.	11/24/2018.
41660*	CL	7	HARTFORD LIFE INS CO (ALLEN).....	@....	..	2	22,113	60.504	26,127	43,182	26,127	.....	.....1,893	.....	.....	.....	.....7.410	N/A.....	.....	.....	09/25/2012.	03/10/2029.
41660*	CM	5	HARTFORD LIFE INS CO (RENTAS).....	@....	..	2	43,691	71.177	59,319	83,340	59,319	.....	.....3,859	.....	.....	.....	.....6.700	N/A.....	.....	.....	09/28/2012.	02/20/2028.
41660*	CN	3	HARTFORD LIFE INSURANCE CO (ROQUEMORE).....	@....	..	2	35,297	61.726	37,466	60,696	37,466	.....	.....2,635	.....	.....	.....	.....7.310	N/A.....	.....	.....	10/09/2012.	12/18/2027.
41660*	CQ	6	HARTFORD LIFE INS CO (SALTERS).....	@....	..	2	29,002	74.708	34,852	46,651	34,852	.....	.....2,312	.....	.....	.....	.....6.760	N/A.....	.....	.....	10/11/2012.	06/01/2025.
41660*	CR	4	HARTFORD LIFE INS CO (OSCAR JR.).....	@....	..	2	34,647	72.859	43,716	60,000	43,716	.....	.....2,890	.....	.....	.....	.....6.710	N/A.....	.....	.....	10/16/2012.	12/01/2027.
41660*	CS	2	HARTFORD LIFE INS CO (FINLEY).....	@....	..	2	66,426	53.729	73,415	136,638	73,415	.....	.....4,946	.....	.....	.....	.....6.840	N/A.....	.....	.....	10/31/2012.	07/15/2038.
41660*	CT	0	HARTFORD LIFE INS CO (FIGUEROA).....	@....	..	2	50,544	87.118	61,137	70,176	61,137	.....	.....4,250	.....	.....	.....	.....7.090	N/A.....	.....	.....	11/06/2012.	12/15/2021.
41660*	CU	7	HARTFORD LIFE INS CO (WITHERSPOON).....	@....	..	2	870	99.595	1,036	1,041	1,036	.....	.....84	.....	.....	.....	.....8.120	N/A.....	.....	.....	11/15/2012.	01/19/2018.
41660*	CV	5	HARTFORD LIFE INS CO (CRUZ).....	@....	..	2	149,175	73.070	171,716	235,000	171,716	.....	.....12,066	.....	.....	.....	.....7.200	N/A.....	.....	.....	11/27/2012.	12/06/2027.
41660*	CW	3	HARTFORD LIFE INS CO (CASTRACANE).....	@....	..	2	52,822	50.917	48,880	96,000	48,880	.....	.....4,643	.....	.....	.....	.....9.730	N/A.....	.....	.....	11/30/2012.	12/08/2033.
41660*	CX	1	HARTFORD LIFE INS CO (HOUSTON).....	@....	..	2	132,032	60.666	154,453	254,596	154,453	.....	.....10,470	.....	.....	.....	.....6.890	N/A.....	.....	.....	12/18/2012.	12/15/2033.
41660*	CY	9	HARTFORD LIFE INS CO (MIHALIC).....	@....	..	2	28,397	67.919	33,273	48,988	33,273	.....	.....3,213	.....	.....	.....	.....6.890	N/A.....	.....	.....	12/20/2012.	05/01/2027.
41660*	CZ	6	HARTFORD LIFE INS CO (GALLUP).....	@....	..	2	39,718	74.132	49,983	67,424	49,983	.....	.....3,381	.....	.....	.....	.....7.140	N/A.....	.....	.....	12/27/2012.	01/01/2025.
41660*	DA	0	HARTFORD LIFE INS CO (BARNES).....	@....	..	2	26,976	92.946	34,729	37,365	34,729	.....	.....2,346	.....	.....	.....	.....7.180	N/A.....	.....	.....	12/31/2012.	12/01/2019.
41660*	DB	8	HARTFORD LIFE INSURANCE CO (HUFNAGEL).....	@....	..	2	34,661	73.098	41,447	56,700	41,447	.....	.....3,016	.....	.....	.....	.....7.640	N/A.....	.....	.....	03/14/2013.	12/29/2025.
41660*	DC	6	HARTFORD LIFE INSURANCE CO (HAWKINS).....	@....	..	2	21,811	77.868	27,254	35,000	27,254	.....	.....1,806	.....	.....	.....	.....7.090	N/A.....	.....	.....	03/19/2013.	08/25/2021.
41660*	DD	4	HARTFORD LIFE INSURANCE C (ALLEN, JR.).....	@....	..	2	20,428	90.650	25,382	28,000	25,382	.....	.....1,712	.....	.....	.....	.....7.080	N/A.....	.....	.....	03/19/2013.	11/01/2020.

SCHEDULE D - PART 1

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

E10.45

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description																			
41660*	DE	2	HARTFORD LIFE INSURANCE COMPANY (BARNES).....	@....	..	2	15,924	91.276	18,255	20,000	18,255	.....	.....1,088	.....	.....	.....	.....6.230	N/A.....	.....	.....	03/28/2013.	08/01/2020.
41660*	DF	9	HARTFORD LIFE INSUR CO (ROQUEMORE).....	@....	..	2	84,706	54.252	101,792	187,626	101,792	.....	.....6,477	.....	.....	.....	.....6.680	N/A.....	.....	.....	04/11/2013.	09/18/2033.
41660*	DG	7	HARTFORD LIFE INSURANCE CO (MCMILLAN).....	@....	..	2	380,493	68.440	431,164	629,980	431,164	.....	.....26,992	.....	.....	.....	.....6.580	N/A.....	.....	.....	06/06/2013.	12/06/2029.
41660*	DH	5	HARTFORD LIFE INSURANCE COMPANY (CONLAN).....	@....	..	2	17,745	91.847	22,962	25,000	22,962	.....	.....1,592	.....	.....	.....	.....7.440	N/A.....	.....	.....	06/28/2013.	03/09/2019.
41660*	DJ	1	HARTFORD LIFE INSURANCE COMPANY (KEITH).....	@....	..	2	42,566	66.514	47,890	72,000	47,890	.....	.....3,458	.....	.....	.....	.....7.600	N/A.....	.....	.....	06/28/2013.	12/15/2029.
41660*	DK	8	HARTFORD LIFE INSURANCE CO (MCMILLAN).....	@....	..	2	185,796	44.091	220,338	499,730	220,338	.....	.....15,327	.....	.....	.....	.....7.350	N/A.....	.....	.....	08/06/2013.	03/06/2039.
41660*	DL	6	HARTFORD LIFE INSURANCE COMPANY (OSUNA).....	@....	..	2	55,906	67.193	69,221	103,017	69,221	.....	.....4,755	.....	.....	.....	.....7.230	N/A.....	.....	.....	08/30/2013.	06/15/2029.
41660*	DM	4	HARTFORD LIFE INSURANCE CO (HUFNAGEL).....	@....	..	2	30,042	75.327	36,157	48,000	36,157	.....	.....2,641	.....	.....	.....	.....7.650	N/A.....	.....	.....	09/12/2013.	12/29/2025.
41660*	DN	2	HARTFORD LIFE INSURANCE CO (CLEMONS).....	@....	..	2	42,010	54.828	57,271	104,456	57,271	.....	.....3,999	.....	.....	.....	.....7.500	N/A.....	.....	.....	09/19/2013.	12/02/2034.
41660*	DP	7	HARTFORD LIFE INSURANCE CO (ALLEN, JR.).....	@....	..	2	136,095	74.402	166,699	224,050	166,699	.....	.....11,431	.....	.....	.....	.....7.240	N/A.....	.....	.....	09/30/2013.	12/01/2025.
41660*	DQ	5	HARTFORD LIFE INSURANCE COMPANY (GALLUP).....	@....	..	2	58,854	79.711	67,892	85,173	67,892	.....	.....4,677	.....	.....	.....	.....7.240	N/A.....	.....	.....	09/30/2013.	01/01/2025.
41660*	DR	3	HARTFORD LIFE INSURANCE CO (GUTIERREZ).....	@....	..	2	23,260	62.261	27,520	44,200	27,520	.....	.....2,059	.....	.....	.....	.....7.930	N/A.....	.....	.....	10/17/2013.	01/31/2030.
41660*	DS	1	HARTFORD LIFE INSURANCE COMPANY (DIOUF).....	@....	..	2	362,159	57.442	438,940	764,133	438,940	.....	.....29,463	.....	.....	.....	.....7.110	N/A.....	.....	.....	11/07/2013.	11/13/2032.
41660*	DT	9	HARTFORD LIFE INSURANCE CO (ESPINOZA).....	@....	..	2	100,933	80.981	133,620	165,000	133,620	.....	.....8,824	.....	.....	.....	.....7.070	N/A.....	.....	.....	11/22/2013.	02/01/2021.
41660*	DU	6	HARTFORD LIFE INSURANCE CO (ROQUEMORE).....	@....	..	2	34,073	36.202	39,673	109,585	39,673	.....	.....2,689	.....	.....	.....	.....7.270	N/A.....	.....	.....	12/31/2013.	09/18/2035.
41660*	DV	4	HARTFORD LIFE INSURANCE COMPANY (VARGAS).....	@....	..	2	242,269	58.587	303,785	518,513	303,785	.....	.....19,708	.....	.....	.....	.....6.840	N/A.....	.....	.....	07/31/2013.	09/15/2032.
41660*	DW	2	HARTFORD LIFE INSURANCE CO (HUNSICKER).....	@....	..	2	12,406	96.932	15,321	15,806	15,321	.....	.....918	.....	.....	.....	.....6.370	N/A.....	.....	.....	08/06/2013.	07/04/2018.
41660*	DX	0	HARTFORD LIFE INSURANCE COMPANY (URFFER).....	@....	..	2	44,499	94.936	58,792	61,928	58,792	.....	.....4,017	.....	.....	.....	.....7.330	N/A.....	.....	.....	01/23/2014.	09/26/2018.
41660*	DY	8	HARTFORD LIFE INSURANCE COMPANY (VARGAS).....	@....	..	2	117,339	59.091	132,079	223,514	132,079	.....	.....9,247	.....	.....	.....	.....7.380	N/A.....	.....	.....	01/31/2014.	09/15/2032.
41660*	DZ	5	HARTFORD LIFE INSURANCE COMPANY (RHODEN).....	@....	..	2	28,083	65.182	33,162	50,876	33,162	.....	.....2,372	.....	.....	.....	.....7.550	N/A.....	.....	.....	01/31/2014.	11/01/2029.
41660*	EA	9	HARTFORD LIFE INSURANCE COMPANY (ZWEEP).....	@....	..	2	103,436	63.695	117,881	185,070	117,882	.....	.....7,373	.....	.....	.....	.....6.540	N/A.....	.....	.....	03/20/2014.	06/13/2033.
41660*	EB	7	HARTFORD LIFE INSURANCE CO (HALL).....	@....	..	2	63,115	68.572	73,921	107,800	73,921	.....	.....4,597	.....	.....	.....	.....6.500	N/A.....	.....	.....	04/30/2014.	10/15/2030.
41660*	EC	5	HARTFORD CEBSCO (KURTEK).....	@....	..	2	31,349	72.439	35,307	48,740	35,307	.....	.....2,305	.....	.....	.....	.....6.890	N/A.....	.....	.....	05/22/2014.	11/08/2026.
41660*	ED	3	HARTFORD CEBSCO (ZWEEP).....	@....	..	2	41,877	62.873	47,363	75,330	47,363	.....	.....3,055	.....	.....	.....	.....6.760	N/A.....	.....	.....	05/22/2014.	06/13/2033.
41660*	EE	1	HARTFORD CEBSCO (HOUSTON).....	@....	..	2	132,192	48.118	144,480	300,257	144,480	.....	.....9,061	.....	.....	.....	.....6.570	N/A.....	.....	.....	05/30/2014.	08/15/2038.
41660*	EF	8	HARTFORD LIFE INSURANCE COMPANY (ALLEN).....	@....	..	2	61,076	65.718	68,216	103,800	68,216	.....	.....4,239	.....	.....	.....	.....6.490	N/A.....	.....	.....	06/12/2014.	05/01/2032.
41660*	EG	6	HARTFORD LIFE INSURANCE (WEIMER).....	@....	..	2	20,419	96.269	24,067	25,000	24,067	.....	.....2,216	.....	.....	.....	.....6.760	N/A.....	.....	.....	06/19/2014.	08/01/2018.
41660*	EH	4	PACIFIC INS CO LTD (MOORE).....	@....	..	2	182,280	90.953	227,384	250,000	227,384	.....	.....13,867	.....	.....	.....	.....6.490	N/A.....	.....	.....	06/26/2014.	07/05/2019.
41660*	EJ	0	HARTFORD CEBSCO (OSUNA).....	@....	..	2	43,073	62.214	54,189	87,100	54,189	.....	.....3,430	.....	.....	.....	.....6.750	N/A.....	.....	.....	06/26/2014.	06/15/2029.
41660*	EL	5	HARTFORD CEBSCO (MURRAY).....	@....	..	2	53,406	60.724	66,162	108,956	66,162	.....	.....4,042	.....	.....	.....	.....6.500	N/A.....	.....	.....	08/07/2014.	02/12/2027.
41660*	EM	3	HARTFORD CEBSCO (CERNAS).....	@....	..	2	282,291	53.757	346,410	644,394	346,410	.....	.....20,344	.....	.....	.....	.....6.230	N/A.....	.....	.....	08/14/2014.	08/17/2031.
41660*	EN	1	HARTFORD CEBSCO (COLLMAN).....	@....	..	2	94,170	73.589	107,073	145,500	107,073	.....	.....6,391	.....	.....	.....	.....6.260	N/A.....	.....	.....	08/21/2014.	10/01/2025.
41660*	EP	6	HARTFORD CEBSCO (BUTLER).....	@....	..	2	43,099	58.420	42,063	72,000	42,063	.....	.....2,742	.....	.....	.....	.....6.620	N/A.....	.....	.....	08/21/2014.	05/13/2030.
41660*	ER	2	HARTFORD CEBSCO (ROBERTS).....	@....	..	2	18,573	92.099	23,025	25,000	23,025	.....	.....1,471	.....	.....	.....	.....6.820	N/A.....	.....	.....	09/30/2014.	04/01/2019.
41660*	ES	0	HARTFROD UNDERWRITERS INS CO (BENSON).....	@....	..	2	25,348	67.987	27,195	40,000	27,195	.....	.....1,737	.....	.....	.....	.....6.820	N/A.....	.....	.....	10/23/2014.	11/05/2023.
41660*	ET	8	HARTFORD CEBSCO (YBARRA).....	@....	..	2	16,478	76.255	18,988	24,900	18,988	.....	.....1,175	.....	.....	.....	.....6.520	N/A.....	.....	.....	11/06/2014.	10/03/2024.
41660*	EV	3	HARTFORD CEBSCO (ALLEN JR.).....	@....	..	2	64,715	67.498	70,063	103,800	70,063	.....	.....4,057	.....	.....	.....	.....6.030	N/A.....	.....	.....	11/13/2014.	05/01/2032.
41660*	EW	1	HARTFORD CEBSCO (COLLMAN).....	@....	..	2	258,918	69.841	290,285	415,633	290,285	.....	.....16,795	.....	.....	.....	.....6.040	N/A.....	.....	.....	11/13/2014.	05/01/2029.
41660*	EX	9	HARTFORD CEBSCO (OSUNA).....	@....	..	2	115,933	62.718	132,875	211,859	132,875	.....	.....7,597	.....	.....	.....	.....6.000	N/A.....	.....	.....	11/13/2014.	06/15/2031.
41660*	EY	7	HARTFORD CASUALTY INS CO (ROGERSON).....	@....	..	2	7,892	76.874	7,687	10,000	7,687	.....	.....4,090	.....	.....	.....	.....6.610	N/A.....	.....	.....	11/26/2014.	02/07/2022.
41660*	EZ	4	HARTFORD CEBSCO (JOHNSON).....	@....	..	2	28,313	70.205	34,526	49,179	34,526	.....	.....2,142	.....	.....	.....	.....6.610	N/A.....	.....	.....	11/26/2014.	02/10/2024.
41660*	FA	8	HARTFORD CEBSCO (BARNETT).....	@....	..	2	400,850	66.099	457,820	692,627	457,820	.....	.....26,408	.....	.....	.....	.....6.030	N/A.....	.....	.....	12/04/2014.	05/01/2031.
41660*	FB	6	HARTFORD CEBSCO (REAUGH).....	@....	..	2	68,973	66.070	82,324	124,600	82,324	.....	.....4,682	.....	.....	.....	.....6.030	N/A.....	.....	.....	12/24/2014.	10/01/2030.

SCHEDULE D - PART 1

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

E10.46

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41660*	FC	4	PACIFIC INS CO LTD (MOORE).....	@....	..	2	252,281	57.152	300,052	525,000	300,052	.....	.....17,065	.....	.....	.....	6.030	N/A.....	.....	.....	01/15/2015.	07/05/2034.
41660*	FD	2	HARTFORD CEBSCO (VASQUEZ).....	@....	..	2	123,911	51.210	138,412	270,281	138,412	.....	.....7,226	.....	.....	.....	5.450	N/A.....	.....	.....	01/22/2015.	05/25/2040.
41660*	FE	0	TWIN CITY FIRE INS CO (SINGLETON).....	@....	..	2	20,802	84.464	21,116	25,000	21,116	.....	.....1,201	.....	.....	.....	6.030	N/A.....	.....	.....	01/22/2015.	11/18/2020.
421924	BK	6	HEALTHSOUTH CORP.....	.....	.....	.....2	511,875	102.375	511,875	500,000	511,447	.....	.....(428)	.....	.....	.....5.750	4.870	MN.....	4,792	.....	11/16/2017.	11/01/2024.
42217K	AX	4	WELLTOWER INC.....	.....	.....	.....2	1,272,440	131.464	1,314,648	1,000,000	1,265,087	.....	.....(6,241)	.....	.....	.....6.500	4.620	MS.....	19,139	65,000	10/19/2016.	03/15/2041.
42217K	BC	9	HEALTH CARE REIT INC.....	.....	.....	.....2	5,039,250	106.859	5,342,968	5,000,000	5,026,311	.....	.....(3,868)	.....	.....	.....4.500	4.390	JJ.....	103,750	225,000	01/30/2014.	01/15/2024.
42307T	AG	3	HEINZ (H.J.) FINANCE CO.....	.....	.....	.....2,5,7	1,212,608	126.671	1,203,376	950,000	1,198,699	.....	.....(12,099)	.....	.....	.....6.750	4.270	MS.....	18,881	57,375	03/13/2017.	03/15/2032.
427866	AE	8	HERSHEY COMPANY.....	.....	.....	.....1FE	5,410	117.122	4,685	4,000	4,341	.....	.....(93)	.....	.....	.....8.800	5.770	FA.....	133	352	12/17/1998.	02/15/2021.
42809H	AG	2	HESS CORP.....	.....	.....	.....2	249,475	100.244	250,612	250,000	249,527	.....	.....41	.....	.....	.....4.300	4.320	AO.....	2,688	10,840	09/19/2016.	04/01/2027.
42824C	AW	9	HP ENTERPRISE CO.....	.....	.....	.....2	1,303,550	105.573	1,319,671	1,250,000	1,298,953	.....	.....(4,597)	.....	.....	.....4.900	4.300	AO.....	12,931	61,910	02/03/2017.	10/15/2025.
42824C	AX	7	HP ENTERPRISE CO.....	.....	.....	.....2	2,513,423	108.636	2,607,268	2,400,000	2,510,181	.....	.....(3,226)	.....	.....	.....6.200	5.780	AO.....	31,413	150,067	12/30/2016.	10/15/2035.
428291	AN	8	HEXCEL CORP.....	.....	.....	.....2,5,7	288,238	101.945	295,642	290,000	288,366	.....	.....128	.....	.....	.....3.950	4.020	FA.....	4,327	5,696	02/14/2017.	02/15/2027.
431116	AB	8	HIGHMARK INC.....	.....	.....	.....2	2,529,675	104.755	2,582,213	2,465,000	2,515,203	.....	.....(12,974)	.....	.....	.....4.750	4.090	MN.....	14,961	117,088	02/06/2017.	05/15/2021.
431282	AM	4	HIGHWOODS REALTY LP.....	.....	.....	.....2	1,811,537	101.091	1,916,702	1,896,000	1,844,234	.....	.....8,988	.....	.....	.....3.625	4.220	JJ.....	31,692	68,730	03/27/2015.	01/15/2023.
436440	AK	7	HOLOGIC INC.....	.....	.....	.....2	2,017,500	101.500	2,030,000	2,000,000	2,017,088	.....	.....(412)	.....	.....	.....4.375	4.240	AO.....	19,688	.....	10/04/2017.	10/15/2025.
44106M	AS	1	HOSPITALITY PROP TRUST.....	.....	.....	.....2	5,404,237	105.092	5,674,996	5,400,000	5,402,701	.....	.....(511)	.....	.....	.....4.650	4.630	MS.....	73,935	251,100	04/30/2014.	03/15/2024.
44106M	AV	4	HOSPITALITY PROPERTIES T.....	.....	.....	.....2	460,597	107.402	488,680	455,000	459,810	.....	.....(505)	.....	.....	.....5.250	5.080	FA.....	9,024	23,888	04/22/2016.	02/15/2026.
44106M	AW	2	HOSPITALITY PROP TRUST.....	.....	.....	.....2	4,008,340	105.462	4,218,486	4,000,000	4,007,971	.....	.....(369)	.....	.....	.....4.950	4.920	FA.....	74,800	116,600	01/12/2017.	02/15/2027.
44107T	AT	3	HOST HOTELS & RESORTS LP.....	.....	.....	.....2	1,238,764	106.377	1,233,980	1,160,000	1,224,694	.....	.....(11,833)	.....	.....	.....4.750	3.500	MS.....	18,367	55,100	10/18/2016.	03/01/2023.
444859	BD	3	HUMANA INC.....	.....	.....	.....2	119,840	104.006	124,808	120,000	119,887	.....	.....14	.....	.....	.....3.850	3.860	AO.....	1,155	4,620	09/16/2014.	10/01/2024.
444859	BE	1	HUMANA INC.....	.....	.....	.....2	129,373	115.176	149,730	130,000	129,409	.....	.....10	.....	.....	.....4.950	4.980	AO.....	1,609	6,435	09/16/2014.	10/01/2044.
444859	BF	8	HUMANA INC.....	.....	.....	.....2,5,7	149,816	103.538	155,308	150,000	149,827	.....	.....12	.....	.....	.....3.950	3.960	MS.....	1,745	2,946	03/13/2017.	03/15/2027.
444859	BG	6	HUMANA INC.....	.....	.....	.....2	51,252	112.754	56,377	50,000	51,237	.....	.....(15)	.....	.....	.....4.800	4.640	MS.....	707	1,193	03/15/2017.	03/15/2047.
444859	BJ	0	HUMANA INC.....	.....	.....	.....2	229,609	99.834	229,618	230,000	229,611	.....	.....2	.....	.....	.....2.900	2.930	JD.....	185	.....	12/14/2017.	12/15/2022.
446413	AK	2	HUNTINGTON INGALLS INDUS.....	.....	.....	.....2,5,7	170,000	99.750	169,575	170,000	170,000	.....	.....3,483	.....	.....	.....3.480	3.480	JD.....	493	.....	11/16/2017.	12/01/2027.
448579	AF	9	HYATT HOTELS CORP.....	.....	.....	.....2	694,720	109.054	708,857	650,000	691,072	.....	.....(3,648)	.....	.....	.....4.850	3.940	MS.....	9,282	31,525	02/10/2017.	03/15/2026.
44955#	AA	7	IF & P FOODS - TL.....	.....	.....	.....3Z	4,536,593	98.200	4,543,347	4,626,619	4,543,347	.....	.....6,754	.....	.....	.....6.944	7.470	MON...	26,815	97,422	08/14/2017.	08/14/2022.
451926	A@	8	II FORNAIO (AMERICA) CORPORATION.....	.....	.....	.....3Z	4,395,635	98.137	4,399,658	4,483,174	4,399,658	.....	.....4,023	.....	.....	.....8.067	8.620	MON...	1,005	52,361	11/10/2017.	11/10/2022.
454614	AK	4	INDIANA BELL TEL CO INC.....	.....	.....	.....2FE	2,357,540	120.730	2,414,608	2,000,000	2,329,957	.....	.....(27,583)	.....	.....	.....7.300	4.920	FA.....	55,156	146,000	01/26/2017.	08/15/2026.
45684@	AA	4	ING LIFE INSURANCE AND ANNUITY (BETHEL).....	@....	..	1	129,549	65.050	150,267	231,000	150,267	.....	.....10,761	.....	.....	.....	7.300	N/A.....	.....	.....	06/19/2012.	10/11/2030.
45684@	AB	2	ING LIFE INS CO (BETHEL).....	@....	..	1	53,189	70.869	70,161	99,000	70,161	.....	.....4,617	.....	.....	.....	6.700	N/A.....	.....	.....	09/28/2012.	12/11/2028.
45684@	AC	0	ING LIFE INS AND ANNUITY CO. (BETHEL).....	@....	..	1	213,412	67.709	237,443	350,680	237,443	.....	.....14,692	.....	.....	.....	6.480	N/A.....	.....	.....	05/14/2013.	10/11/2030.
45685E	AJ	5	VOYA FINANCIAL INC.....	.....	.....	.....2FE	46,369	122.474	48,990	40,000	45,984	.....	.....(120)	.....	.....	.....5.700	4.680	JJ.....	1,051	2,280	07/30/2014.	07/15/2043.
458140	AS	9	INTEL CORP.....	.....	.....	.....2	262,745	105.574	263,936	250,000	261,524	.....	.....(1,221)	.....	.....	.....3.700	2.990	JJ.....	3,906	4,625	02/09/2017.	07/29/2025.
45824#	AA	3	INTEGRITY LIFE INSURANCE (GARCIA-PORTEE).....	@....	..	1	79,662	69.970	96,881	138,460	96,881	.....	.....6,686	.....	.....	.....	7.020	N/A.....	.....	.....	05/22/2012.	03/25/2028.
45824#	AB	1	INTEGRITY LIFE INSURANCE (SERNA).....	@....	..	1	46,865	74.437	68,429	91,927	68,429	.....	.....4,689	.....	.....	.....	7.030	N/A.....	.....	.....	06/07/2012.	05/28/2026.
45824#	AC	9	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....	@....	..	1	48,365	52.128	58,061	111,380	58,061	.....	.....3,829	.....	.....	.....	6.950	N/A.....	.....	.....	07/25/2013.	03/25/2034.
45824#	AD	7	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....	@....	..	1	23,266	73.400	27,168	37,014	27,168	.....	.....2,018	.....	.....	.....	7.820	N/A.....	.....	.....	11/22/2013.	03/25/2026.
45824#	AE	5	GENERAL AMERICAN LIFE INS (GARCIA-KOROTN.....	@....	..	1	51,450	45.273	64,122	141,631	64,122	.....	.....3,907	.....	.....	.....	6.480	N/A.....	.....	.....	06/30/2014.	03/25/2034.
45824#	AF	2	GENERAL AMER LIFE INS (GARCIA-KOROTNEY).....	@....	..	1	39,231	50.419	45,149	89,548	45,149	.....	.....2,520	.....	.....	.....	5.860	N/A.....	.....	.....	02/05/2015.	03/25/2034.
45866F	AC	8	INTERCONTINENTALEXCHANGE.....	.....	.....	.....2	169,810	101.040	171,768	170,000	169,887	.....	.....37	.....	.....	.....2.750	2.770	JD.....	390	4,675	11/19/2015.	12/01/2020.
459745	GC	3	INTL LEASE FINANCE CORP.....	.....	.....	.....2FE	323,913	103.186	288,923	280,000	285,763	.....	.....(8,223)	.....	.....	.....7.125	3.930	MS.....	6,650	19,950	03/12/2013.	09/01/2018.
459745	GK	5	INTL LEASE FINANCE CORP.....	.....	.....	.....2FE	109,350	120.433	108,390	90,000	105,534	.....	.....(3,480)	.....	.....	.....8.625	3.950	JJ.....	3,579	7,763	11/21/2016.	01/15/2022.

SCHEDULE D - PART 1

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

E10.47

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
459745	GN	9	INTL LEASE FINANCE CORP.....	.....	.....	.....	..	.....	...2FE	6,573,526	...110.786	6,636,125	5,990,000	6,481,516	.....	.....(90,852)	.....	.....	.....5.875	3.910	FA.....	132,945	351,913	02/01/2017.	08/15/2022.
460146	CM	3	INTERNATIONAL PAPER CO.....	.....	.....	.....	..	.....2	...2FE	2,398,692	...113.095	2,439,480	2,157,000	2,396,437	.....	.....(2,255)	.....	.....	.....5.000	4.110	MS.....	31,756	.....	09/28/2017.	09/15/2035.
46263*	AB	1	IPSEN, INC.....	.....	.....	.....	..	.....	...3	1,623,985	...99.481	1,641,440	1,650,000	1,641,440	.....	.....17,456	.....	.....	.....8.674	9.100	MON...	12,479	75,502	06/26/2017.	09/30/2019.
46611J	AA	0	JBG/ROCKVILLE NCI CAMPUS.....	.....	.....	.....	..	.....	...1FE	3,305,092	...103.346	3,415,692	3,305,092	3,305,092	.....	.....	.....	.....	.....3.900	3.900	MON...	5,729	128,899	08/27/2010.	07/15/2023.
46625H	JD	3	JPMORGAN CHASE & CO.....	.....	.....	.....	..	.....	...1FE	166,992	...107.005	160,508	150,000	158,026	.....	.....(1,785)	.....	.....	.....4.500	3.080	JJ.....	2,944	6,750	08/02/2012.	01/24/2022.
46625H	JM	3	JPMORGAN CHASE & CO.....	.....	.....	.....	..	.....	...2FE	109,166	...124.155	136,571	110,000	109,218	.....	.....13	.....	.....	.....5.625	5.670	FA.....	2,320	6,188	08/14/2013.	08/16/2043.
46625H	MN	7	JPMORGAN CHASE & CO.....	.....	.....	.....	..	.....2	...1FE	2,061,720	...104.834	2,096,686	2,000,000	2,050,621	.....	.....(5,988)	.....	.....	.....3.900	3.500	JJ.....	35,967	78,000	02/08/2016.	07/15/2025.
46625H	NJ	5	JPMORGAN CHASE & CO.....	.....	.....	.....	..	.....	...2FE	5,545,828	...106.285	5,771,286	5,430,000	5,537,494	.....	.....(8,246)	.....	.....	.....4.250	4.000	AO.....	57,694	230,775	02/01/2017.	10/01/2027.
46625H	RX	0	JPMORGAN CHASE & CO.....	.....	.....	.....	..	.....2	...2FE	209,637	...101.077	212,263	210,000	209,670	.....	.....30	.....	.....	.....3.625	3.640	JD.....	634	7,930	11/10/2016.	12/01/2027.
46625H	RY	8	JPMORGAN CHASE & CO.....	.....	.....	.....	..	.....2	...1FE	2,000,000	...103.625	2,072,501	2,000,000	2,000,000	.....	.....	.....	.....	.....3.782	3.780	FA.....	31,517	37,820	01/25/2017.	02/01/2028.
46849L	SR	3	JACKSON NATL LIFE GLOBAL.....	.....	.....	.....	..	.....	...1FE	1,748,933	...98.116	1,717,038	1,750,000	1,749,175	.....	.....205	.....	.....	.....2.100	2.110	AO.....	6,738	36,750	10/18/2016.	10/25/2021.
47232M	AD	4	JEFFERIES FIN LLC / JFIN.....	.....	.....	.....	..	.....2	...4FE	1,251,250	...102.625	1,282,813	1,250,000	1,251,241	.....	.....(9)	.....	.....	.....7.250	7.230	FA.....	38,012	.....	07/20/2017.	08/15/2024.
476556	DB	8	JERSEY CENTRAL PWR & LT.....	.....	.....	.....	..	.....2	...2FE	1,761,516	...108.279	1,911,139	1,765,000	1,762,876	.....	.....279	.....	.....	.....4.700	4.720	AO.....	20,739	82,955	01/02/2014.	04/01/2024.
47808@	AB	9	JOHN HANCOCK LIFE INSURANCE (SMITH).....	.....	.....	@.....	..	.....	...1	40,077	81.749	57,225	70,000	57,225	.....	.....3,975	.....	.....	.....57.225	7.070	N/A.....	.....	.....	03/06/2012.	01/15/2024.
47808@	AC	7	METROPOLITAN LIFE INSURANCE CO (STURGEON).....	.....	.....	@.....	..	.....	...1	82,451	84.947	106,184	125,000	106,184	.....	.....6,116	.....	.....	.....5.940	.....	N/A.....	.....	.....	05/17/2012.	10/01/2020.
47808@	AD	5	JOHN HANCOCK LIFE INSURANCE (BALLARD).....	.....	.....	@.....	..	.....	...1	37,572	50.313	48,345	96,087	48,345	.....	.....3,209	.....	.....	.....7.030	.....	N/A.....	.....	.....	06/14/2012.	12/01/2036.
47808@	AE	3	JOHN HANCOCK LIFE INS. CO. (MATTESON).....	.....	.....	@.....	..	.....	...1	239,109	65.428	288,273	440,595	288,273	.....	.....18,717	.....	.....	.....6.840	.....	N/A.....	.....	.....	06/29/2012.	05/01/2030.
47808@	AG	8	JOHN HANCOCK LIFE INS CO (MAGUIRE).....	.....	.....	@.....	..	.....	...1	28,602	68.039	34,292	50,400	34,292	.....	.....2,226	.....	.....	.....6.900	.....	N/A.....	.....	.....	12/18/2012.	12/01/2029.
47808@	AH	6	JOHN HANCOCK LIFE INS CO (DIEVERT).....	.....	.....	@.....	..	.....	...1	500,360	51.433	575,133	1,118,210	575,133	.....	.....36,134	.....	.....	.....6.890	.....	N/A.....	.....	.....	12/20/2012.	12/01/2039.
47808@	AJ	2	JOHN HANCOCK LIFE INSURANCE COMPANY (FOR.....	.....	.....	@.....	..	.....	...1	38,986	66.995	50,582	75,500	50,582	.....	.....3,234	.....	.....	.....7.080	.....	N/A.....	.....	.....	01/29/2013.	07/01/2030.
47808@	AK	9	JOHN HANCOCK LIFE INSURANCE CO(GRIFFITH).....	.....	.....	@.....	..	.....	...1	149,334	59.384	171,334	288,516	171,334	.....	.....10,671	.....	.....	.....6.780	.....	N/A.....	.....	.....	02/14/2013.	01/01/2039.
47808@	AL	7	JOHN HANCOCK LIFE INSURANCE CO (WOODS).....	.....	.....	@.....	..	.....	...1	35,171	71.302	43,495	61,000	43,495	.....	.....2,858	.....	.....	.....6.990	.....	N/A.....	.....	.....	03/21/2013.	05/03/2028.
47808@	AM	5	JOHN HANCOCK LIFE INS CO (QUILES).....	.....	.....	@.....	..	.....	...1	39,316	93.988	47,275	50,298	47,275	.....	.....2,732	.....	.....	.....6.200	.....	N/A.....	.....	.....	05/07/2013.	01/01/2020.
47808@	AN	3	JOHN HANCOCK LIFE INSURANCE CO (FORD).....	.....	.....	@.....	..	.....	...1	73,460	69.989	86,153	123,095	86,153	.....	.....4,901	.....	.....	.....6.230	.....	N/A.....	.....	.....	05/14/2013.	07/01/2030.
47808@	AP	8	JOHN HANCOCK LIFE INSUR CO (CEDERBERG).....	.....	.....	@.....	..	.....	...1	29,980	79.764	37,489	47,000	37,489	.....	.....2,689	.....	.....	.....7.720	.....	N/A.....	.....	.....	06/28/2013.	03/15/2022.
47808@	AQ	6	JOHN HANCOCK LIFE INSU CO (BROWN).....	.....	.....	@.....	..	.....	...1	33,948	70.930	45,891	64,699	45,891	.....	.....3,244	.....	.....	.....7.500	.....	N/A.....	.....	.....	08/15/2013.	07/18/2027.
47808@	AR	4	JOHN HANCOCK LIFE INSURANCE CO (HOOKS).....	.....	.....	@.....	..	.....	...1	184,239	68.672	216,316	314,999	216,316	.....	.....11,500	.....	.....	.....5.770	.....	N/A.....	.....	.....	08/20/2013.	01/01/2033.
47808@	AS	2	JOHN HANCOCK LIFE INSURANCE CO (QUILES).....	.....	.....	@.....	..	.....	...1	10,142	93.383	11,673	12,500	11,673	.....	.....745	.....	.....	.....6.880	.....	N/A.....	.....	.....	08/27/2013.	01/01/2020.
47808@	AT	0	JOHN HANCOCK LIFE INSURANCE CO (PARKER).....	.....	.....	@.....	..	.....	...1	13,571	80.122	15,576	19,440	15,576	.....	.....1,130	.....	.....	.....7.970	.....	N/A.....	.....	.....	09/26/2013.	12/01/2023.
47808@	AU	7	JOHN HANCOCK LIFE INSURANCE CO (QUILES).....	.....	.....	@.....	..	.....	...1	13,598	92.699	16,222	17,500	16,222	.....	.....1,145	.....	.....	.....7.650	.....	N/A.....	.....	.....	11/05/2013.	01/01/2020.
47808@	AV	5	JOHN HANCOCK LIFE INSUR CO (MONDAY).....	.....	.....	@.....	..	.....	...1	13,966	77.564	18,941	24,420	18,941	.....	.....1,346	.....	.....	.....7.640	.....	N/A.....	.....	.....	11/12/2013.	06/01/2022.
47808@	AW	3	JOHN HANCOCK LIFE INSURANCE CO (JOHNSON).....	.....	.....	@.....	..	.....	...1	29,077	61.772	32,616	52,800	32,616	.....	.....2,205	.....	.....	.....7.440	.....	N/A.....	.....	.....	11/28/2013.	08/01/2032.
47808@	AX	1	JOHN HANCOCK LIFE INSUR CO (SCHROEDER).....	.....	.....	@.....	..	.....	...1	40,376	50.060	51,212	102,300	51,212	.....	.....3,400	.....	.....	.....7.320	.....	N/A.....	.....	.....	12/17/2013.	12/01/2039.
47808@	AY	9	JOHN HANCOCK LIFE INSURANCE CO (SMITH).....	.....	.....	@.....	..	.....	...1	261,538	47.727	288,277	604,000	288,277	.....	.....18,454	.....	.....	.....7.060	.....	N/A.....	.....	.....	12/26/2013.	02/01/2043.
47808@	AZ	6	JOHN HANCOCK LIFE INSURANCE CO (MOHLER).....	.....	.....	@.....	..	.....	...1	278,343	77.141	318,781	413,245	318,781	.....	.....21,845	.....	.....	.....7.080	.....	N/A.....	.....	.....	12/26/2013.	05/15/2025.
47808@	BB	8	JOHN HANCOCK LIFE INSURANCE CO (GOODWIN).....	.....	.....	@.....	..	.....	...1	28,995	77.807	34,624	44,500	34,624	.....	.....2,413	.....	.....	.....7.330	.....	N/A.....	.....	.....	01/23/2014.	05/15/2025.
47808@	BC	6	JOHN HANCOCK LIFE INSUR CO (ROBICHAUX).....	.....	.....	@.....	..	.....	...1	118,279	61.601	134,907	219,000	134,907	.....	.....8,916	.....	.....	.....7.240	.....	N/A.....	.....	.....	08/27/2013.	12/01/2032.
47808@	BD	4	JOHN HANCOCK LIFE INSURANCE CO (LEWIS).....	.....	.....	@.....	..	.....	...1	27,302	70.686	33,647	47,600	33,647	.....	.....2,475	.....	.....	.....7.790	.....	N/A.....	.....	.....	02/06/2014.	11/05/2027.
47808@	BE	2	JOHN HANCOCK LIFE INS (CONAWAY-HUNTER).....	.....	.....	@.....	..	.....	...1	13,744	97.167	17,490	18,000	17,490	.....	.....1,313	.....	.....	.....7.880	.....	N/A.....	.....	.....	02/06/2014.	09/19/2018.
47808@	BF	9	JOHN HANCOCK LIFE INSURANCE CO (LEWIS).....	.....	.....	@.....	..	.....	...1	37,734	47.162	42,375	89,850	42,375	.....	.....2,691	.....	.....	.....6.710	.....	N/A.....	.....	.....	04/30/2014.	11/05/2037.
47808@	BG	7	JOHN HANCOCK LIFE INSURANCE CO (HOOKS).....	.....	.....	@.....	..	.....	...1	60,265	41.935	70,199	167,395	70,199	.....	.....4,794	.....	.....	.....6.490	.....	N/A.....	.....	.....	04/30/2014.	08/01/2037.
47808@	BH	5	JOHN HANCOCK ASSIGNMENT CO (ROBICHAUX).....	.....	.....	@.....	..	.....	...1	105,687	45.236	118,519	262,000	118,519	.....	.....7,063	.....	.....	.....6.480	.....	N/A.....	.....	.....	05/15/2014.	12/01/2039.
47808@	BJ	1	JOHN HANCOCK ASSIGNMENT CO (SCHROEDER).....	.....	.....	@.....	..	.....	...1	44,903	53.615	51,310	95,700	51,310	.....	.....3,151	.....	.....	.....6.750	.....	N/A.....	.....	.....	05/22/2014.	12/01/2039.

SCHEDULE D - PART 1

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

E10.48

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47808@	BK	8	JOHN HANCOCK ASSIGNMENT CO (BOSHERS).....	@.....	..	.....	.....	.....	1	19,388	87.010	21,753	25,000	21,753	.....	1,456	.....	.....	.....	6.980	N/A.....	.....	.....	08/14/2014.	02/26/2022.
47808@	BL	6	JOHN HANCOCK ASSIGNMENT CO (WILLIAMS).....	@.....	..	.....	.....	.....	1	32,809	70.752	36,089	51,008	36,089	.....	2,237	.....	.....	.....	6.500	N/A.....	.....	.....	08/21/2014.	09/07/2029.
47808@	BM	4	JOHN HANCOCK ASSIGNMENT CO (LEWIS).....	@.....	..	.....	.....	.....	1	81,690	72.769	90,881	124,890	90,881	.....	5,635	.....	.....	.....	6.240	N/A.....	.....	.....	08/29/2014.	10/02/2025.
47808@	BN	2	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW).....	@.....	..	.....	.....	.....	1	39,338	82.817	46,378	56,000	46,378	.....	2,823	.....	.....	.....	6.530	N/A.....	.....	.....	09/04/2014.	12/01/2024.
47808@	BP	7	JOHN HANCOCK ASSIGNMENT CO (LAINHART).....	@.....	..	.....	.....	.....	1	13,322	91.693	14,861	16,208	14,861	.....	938	.....	.....	.....	6.820	N/A.....	.....	.....	09/25/2014.	08/01/2020.
47808@	BQ	5	JOHN HANCOCK ASSIGNMENT CO (REA).....	@.....	..	.....	.....	.....	1	29,316	62.281	25,847	41,500	25,847	.....	1,578	.....	.....	.....	6.500	N/A.....	.....	.....	09/30/2014.	07/06/2025.
47808@	BR	3	JOHN HANCOCK ASSIGNMENT CO (BROADNAX).....	@.....	..	.....	.....	.....	1	178,383	49.143	217,214	442,000	217,214	.....	12,755	.....	.....	.....	6.230	N/A.....	.....	.....	09/30/2014.	08/10/2036.
47808@	BS	1	JOHN HANCOCK LIFE INS CO (WYATT).....	@.....	..	.....	.....	.....	1	115,911	67.408	126,398	187,510	126,398	.....	7,221	.....	.....	.....	6.230	N/A.....	.....	.....	10/16/2014.	12/01/2031.
47808@	BT	9	JOHN HANCOCK ASSIGNMENT CO (LAINHART).....	@.....	..	.....	.....	.....	1	13,340	91.927	14,708	16,000	14,708	.....	901	.....	.....	.....	6.610	N/A.....	.....	.....	11/13/2014.	08/01/2020.
47808@	BU	6	JOHN HANCOCK ASSIGNMENT CO (MCNEME).....	@.....	..	.....	.....	.....	1	49,784	92.150	56,411	61,216	56,411	.....	3,366	.....	.....	.....	6.340	N/A.....	.....	.....	11/20/2014.	05/01/2019.
47808@	BV	4	JOHN HANCOCK ASSIGNMENT CO (WILLIAMS).....	@.....	..	.....	.....	.....	1	32,394	46.861	36,292	77,444	36,292	.....	2,166	.....	.....	.....	6.260	N/A.....	.....	.....	11/20/2014.	11/07/2038.
47808@	BW	2	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW).....	@.....	..	.....	.....	.....	1	58,793	80.793	66,688	82,541	66,688	.....	3,910	.....	.....	.....	6.310	N/A.....	.....	.....	12/18/2014.	12/01/2025.
47808@	BX	0	JOHN HANCOCK ASSIGNMENT CO (BOSHERS).....	@.....	..	.....	.....	.....	1	22,491	88.557	24,579	27,755	24,579	.....	1,499	.....	.....	.....	6.330	N/A.....	.....	.....	02/05/2015.	02/26/2022.
47812@	AA	5	JOHN HANCOCK LIFE INSURANCE CO (FFRENCH).....	@.....	..	.....	.....	.....	1	87,878	72.955	100,821	138,195	100,821	.....	7,155	.....	.....	.....	7.450	N/A.....	.....	.....	02/21/2013.	03/21/2027.
478160	BU	7	JOHNSON & JOHNSON.....	.....	..	.....	.....	2	1FE	69,633	103.674	72,572	70,000	69,656	.....	13	.....	.....	.....	3.550	MS.....	828	2,485	02/25/2016.	03/01/2036.
478160	CF	9	JOHNSON & JOHNSON.....	.....	..	.....	.....	2	1FE	119,695	105.648	126,778	120,000	119,704	.....	9	.....	.....	.....	3.625	MS.....	1,426	2,175	02/28/2017.	03/03/2037.
478160	CG	7	JOHNSON & JOHNSON.....	.....	..	.....	.....	2	1FE	283,323	106.781	288,309	270,000	283,205	.....	(119)	.....	.....	.....	3.750	MS.....	3,319	5,063	06/29/2017.	03/03/2047.
478160	CK	8	JOHNSON & JOHNSON.....	.....	..	.....	.....	2	1FE	249,703	100.148	250,371	250,000	249,709	.....	6	.....	.....	.....	2.900	JJ.....	1,027	.....	11/08/2017.	01/15/2028.
478160	CL	6	JOHNSON & JOHNSON.....	.....	..	.....	.....	2	1FE	2,991,090	102.426	3,072,788	3,000,000	2,991,176	.....	86	.....	.....	.....	3.400	JJ.....	14,450	.....	11/08/2017.	01/15/2038.
48171*	AA	0	JLANE 2017 - 1 A.....	.....	..	.....	.....	.....	1FE	204,836,597	100.000	204,836,597	204,836,597	204,836,597	.....	.....	.....	.....	.....	3.730	FMAN.	658,035	.....	12/20/2017.	12/20/2027.
48171*	AB	8	JLANE 2017 - 2 B.....	.....	..	.....	.....	.....	4FE	32,518,787	100.000	32,518,787	32,518,787	32,518,787	.....	.....	.....	.....	.....	11.480	FMAN.	321,484	.....	12/20/2017.	12/20/2027.
48238*	AA	1	K2 INDUSTRIAL SERVICES INC.....	.....	..	.....	.....	.....	3	509,335	98.114	512,340	522,184	512,340	.....	2,657	.....	.....	.....	8.864	MON.....	4,115	59,228	10/25/2016.	10/24/2021.
48250A	AA	1	KKR GROUP FINANCE CO III.....	.....	..	.....	.....	2,5,7	1FE	576,717	110.850	642,932	580,000	576,929	.....	52	.....	.....	.....	5.125	JD.....	2,477	29,725	03/11/2015.	06/01/2044.
48305Q	AD	5	KAISER FOUNDATION HOSPIT.....	.....	..	.....	.....	.....	2	1FE	257,533	108.054	280,941	260,000	257,560	.....	27	.....	.....	4.150	MN.....	1,798	5,335	04/25/2017.	05/01/2047.
485170	BA	1	KANSAS CITY SOUTHERN.....	.....	..	.....	.....	.....	2	2FE	994,870	96.850	1,000,000	995,604	.....	449	.....	.....	.....	3.125	JD.....	2,604	31,250	05/11/2016.	06/01/2026.
492386	AK	3	KERR-MCGEE CORP.....	.....	..	.....	.....	.....	3FE	570,255	119.343	596,718	500,000	564,257	.....	(4,866)	.....	.....	.....	7.125	AO.....	7,521	35,625	09/29/2016.	10/15/2027.
492386	AT	4	KERR-MCGEE CORP.....	.....	..	.....	.....	.....	2	3FE	75,644	132.865	60,000	74,863	.....	(719)	.....	.....	.....	7.875	MS.....	1,391	4,725	12/14/2016.	09/15/2031.
492386	AU	1	KERR-MCGEE CORP.....	.....	..	.....	.....	.....	3FE	486,157	117.877	530,450	450,000	481,197	.....	(3,156)	.....	.....	.....	6.950	JJ.....	15,638	27,800	05/12/2017.	07/01/2024.
494368	AT	0	KIMBERLY-CLARK CORP.....	.....	..	.....	.....	.....	1FE	26,620	102.165	25,541	25,000	25,104	.....	(154)	.....	.....	.....	6.250	JJ.....	720	1,563	12/17/1998.	07/15/2018.
494368	BW	2	KIMBERLY-CLARK CORP.....	.....	..	.....	.....	.....	2	1FE	79,426	105.887	80,000	79,432	.....	7	.....	.....	.....	3.900	MN.....	494	1,560	05/01/2017.	05/04/2047.
49446R	AT	6	KIMCO REALTY CORP.....	.....	..	.....	.....	.....	2	2FE	748,988	102.728	750,000	749,010	.....	23	.....	.....	.....	4.450	MS.....	13,072	.....	08/01/2017.	09/01/2047.
494550	AQ	9	KINDER MORGAN ENER PART.....	.....	..	.....	.....	.....	2FE	1,667,786	124.922	1,823,869	1,460,000	1,632,148	.....	(4,975)	.....	.....	.....	7.300	FA.....	40,264	106,580	02/06/2017.	08/15/2033.
49456B	AG	6	KINDER MORGAN INC/DELAWA.....	.....	..	.....	.....	.....	2	2FE	133,110	106.676	170,000	134,940	.....	1,009	.....	.....	.....	5.300	JD.....	751	9,010	02/23/2016.	12/01/2034.
494580	AD	5	KINDRED HEALTHCARE INC.....	.....	..	.....	.....	.....	2	4FE	1,219,063	101.500	1,250,000	1,222,368	.....	3,305	.....	.....	.....	6.375	AO.....	16,823	39,844	07/18/2017.	04/15/2022.
494580	AF	0	KINDRED HEALTHCARE INC.....	.....	..	.....	.....	.....	2,5,7	4FE	1,025,000	106.000	1,060,000	1,021,291	.....	(3,709)	.....	.....	.....	8.750	JJ.....	40,347	43,750	05/04/2017.	01/15/2023.
49725V	AB	8	KIOWA POWER PARTNERS LLC.....	.....	..	.....	.....	.....	2FE	142,870	102.144	146,037	142,971	143,025	.....	.....	.....	.....	.....	5.737	MJSD.	2,073	6,152	12/02/2004.	03/30/2021.
50076Q	AE	6	KRAFT FOODS GROUP INC.....	.....	..	.....	.....	.....	2FE	62,010	107.302	64,381	60,000	61,953	.....	(22)	.....	.....	.....	5.000	JD.....	225	3,000	01/20/2017.	06/04/2042.
50076Q	AZ	9	KRAFT FOODS GROUP INC.....	.....	..	.....	.....	.....	2FE	39,662	102.325	40,930	40,000	39,866	.....	41	.....	.....	.....	3.500	JD.....	97	1,400	01/18/2013.	06/06/2022.
50077L	AB	2	KRAFT HEINZ FOODS CO.....	.....	..	.....	.....	.....	2,5,7	2FE	138,742	99.054	140,000	138,763	.....	15	.....	.....	.....	4.375	JD.....	510	5,031	07/18/2017.	06/01/2046.
50077L	AD	8	KRAFT HEINZ FOODS CO.....	.....	..	.....	.....	.....	2	2FE	4,993,341	96.228	5,090,000	5,001,180	.....	7,274	.....	.....	.....	3.000	JD.....	12,725	152,700	05/17/2017.	06/01/2026.
50077L	AK	2	KRAFT HEINZ FOODS CO.....	.....	..	.....	.....	.....	2	2FE	109,869	103.287	110,000	109,888	.....	13	.....	.....	.....	3.950	JJ.....	2,004	4,345	08/19/2016.	07/15/2025.
50077L	AL	0	KRAFT HEINZ FOODS CO.....	.....	..	.....	.....	.....	2	2FE	69,358	109.177	70,000	69,389	.....	22	.....	.....	.....	5.000	JJ.....	1,614	3,500	08/19/2016.	07/15/2035.

SCHEDULE D - PART 1

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

E10.49

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044	CQ	2			2	2FE	141,736	102.360	143,305	140,000	140,926		(172)			3.400	3.220	AO	1,005	4,760	08/03/2012	04/15/2022
501044	CX	7			2	2FE	159,608	101.986	163,178	160,000	159,821		55			3.300	3.330	JJ	2,435	5,280	12/16/2013	01/15/2021
501044	DJ	7			2	2FE	79,953	101.258	81,007	80,000	79,955		2			3.700	3.700	FA	1,291		07/17/2017	08/01/2027
502413	BE	6			2	2FE	299,420	102.830	308,492	300,000	299,474		51			3.850	3.870	JD	513	11,871	11/29/2016	12/15/2026
514666	AK	2			2,5,7	3FE	1,072,254	112.000	1,188,320	1,061,000	1,071,652		(602)			8.000	7.810	MJSD	3,537	77,660	06/02/2017	01/01/9999
51808B	AE	2				2FE	2,497,620	125.132	2,502,659	2,000,000	2,462,902		(34,718)			7.300	4.380	MN	18,656	146,000	01/17/2017	11/15/2027
521865	AX	3			2	2FE	1,063,750	106.764	1,067,647	1,000,000	1,052,887		(10,863)			5.250	3.780	JJ	24,208	26,250	02/09/2017	01/15/2025
521865	AY	1			2	2FE	1,489,410	100.085	1,501,289	1,500,000	1,489,763		353			3.800	3.880	MS	21,217		08/14/2017	09/15/2027
52729K	AJ	5			2	2FE	358,183	100.143	360,515	360,000	359,107		458			4.412	4.470	JAJO	5,626	10,339	03/14/2017	08/01/2019
53072@	AB	6				1	48,490	95.807	72,813	76,000	72,813		4,972				7.090	N/A			03/27/2012	08/09/2018
53072@	AC	4				1	55,538	81.955	81,955	100,000	81,955		5,553				7.030	N/A			06/14/2012	11/02/2020
53072@	AD	2				1	125,156	69.883	178,553	255,500	178,553		11,638				6.730	N/A			06/19/2012	09/09/2031
53072@	AE	0				1	65,878	64.635	75,624	117,000	75,624		5,435				7.330	N/A			08/02/2012	12/09/2030
53072@	AF	7				1	90,657	46.637	111,687	239,480	111,687		7,354				6.760	N/A			11/13/2012	07/09/2036
53072@	AG	5				1	54,320	69.564	74,606	107,248	74,606		4,988				7.080	N/A			01/17/2013	11/27/2026
53072@	AH	3				1	76,104	48.685	101,825	209,150	101,825		6,884				7.120	N/A			02/07/2013	07/09/2036
53072@	AJ	9				1	73,313	56.257	85,062	151,200	85,062		6,002				7.430	N/A			02/12/2013	12/07/2035
53072@	AK	6				1	49,900	75.138	65,253	86,844	65,253		4,227				6.770	N/A			04/18/2013	10/27/2026
53072@	AL	4				1	48,054	56.341	55,981	99,360	55,981		3,938				7.410	N/A			06/28/2013	12/07/2035
53072@	AM	2				1	32,626	47.986	37,880		37,880		2,544				7.200	N/A			11/22/2013	10/21/2036
53072@	AN	0				1	47,187	66.247	56,631	85,485	56,631		3,745				6.810	N/A			03/27/2014	12/01/2029
53072@	AP	5				1	55,802	86.755	65,119	75,060	65,119		4,218				6.810	N/A			04/24/2014	04/15/2022
53072@	AQ	3				1	34,637	51.044	38,789	75,990	38,789		2,509				6.780	N/A			07/24/2014	02/15/2030
53079E	AG	9				2FE	6,181,850	129.218	7,753,118	6,000,000	6,221,338		4,839			6.500	6.110	MS	114,833	325,000	10/03/2017	03/15/2035
53079E	AZ	7			5,7	2FE	4,296,658	133.438	4,372,792	3,277,000	4,290,742		(5,916)			6.500	4.410	MN	35,501	106,503	10/03/2017	05/01/2042
53079E	BE	3				2FE	1,199,850	105.373	1,201,254	1,140,000	1,192,213		(7,637)			4.250	3.320	JD	2,153	48,450	02/07/2017	06/15/2023
53079E	BF	0				2FE	1,635,015	111.138	1,667,078	1,500,000	1,634,311		(704)			4.850	4.280	FA	30,313		09/18/2017	08/01/2044
53117C	AQ	5			2	2FE	6,066,527	106.697	6,402,888	6,001,000	6,047,328		(7,008)			4.400	4.240	FA	99,750	264,044	02/23/2015	02/15/2024
53117C	AR	3			2	2FE	1,929,740	102.404	2,048,083	2,000,000	1,945,225		6,345			3.750	4.190	AO	18,750	75,000	06/29/2015	04/01/2025
53117C	AS	1			2	2FE	1,983,240	98.416	1,968,324	2,000,000	1,985,099		1,452			3.250	3.340	AO	16,250	66,986	09/13/2016	10/01/2026
53205@	AB	6				1	149,715	43.802	188,351	430,000	188,351		11,185				6.130	N/A			05/22/2012	04/15/2034
53205@	AC	4				1	60,006	88.448	88,448	100,000	88,448		5,992				7.030	N/A			06/19/2012	10/01/2019
53205@	AD	2				1	48,197	37.283	65,246	175,000	65,246		3,835				6.070	N/A			08/07/2012	04/15/2034
53205@	AE	0				1	62,189	88.270	88,271	100,000	88,271		6,081				7.390	N/A			02/07/2013	10/01/2019
53205@	AF	7				1	54,460	55.626	58,407	105,000	58,407		4,174				7.010	N/A			07/18/2013	04/01/2032
532457	BP	2			2	1FE	129,955	101.503	131,955	130,000	129,958		3			3.100	3.100	MN	515	2,082	05/04/2017	05/15/2027
534187	AR	0			5,7	2FE	1,815,137	124.047	2,002,128	1,614,000	1,804,821		(6,182)			6.150	5.140	AO	23,161	99,261	04/13/2016	04/07/2036
534187	AW	9				2FE	2,383,500	128.896	2,577,927	2,000,000	2,367,519		(10,897)			6.300	4.840	AO	28,700	126,000	06/28/2016	10/09/2037
534221	A#	3				1	31,693	61.182	44,724	73,100	44,724		3,087				7.410	N/A			03/07/2013	10/30/2026
538021	AC	0				2FE	4,218,710	129.552	4,158,638	3,210,000	4,133,245		(85,465)			7.750	3.660	MS	73,250	248,775	02/02/2017	03/15/2026
539830	BB	4				2FE	176,153	105.274	189,493	180,000	176,312		82			4.070	4.200	JD	326	7,326	02/22/2016	12/15/2042
55336V	AC	4			2,5,7	2FE	3,252,078	102.908	3,653,234	3,550,000	3,298,544		39,491			5.500	7.170	FA	73,761	195,250	09/29/2016	02/15/2023
55336V	AE	0			2,5,7	2FE	855,354	105.652	1,056,520	1,000,000	877,200		17,487			4.500	7.230	JJ	20,750	45,000	09/30/2016	07/15/2023

SCHEDULE D - PART 1

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

E10.50

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55336V	AG	5	MPLX LP.....	.....	..	2,5,7	2FE	2,012,300	107.789	2,543,843	2,360,000	2,051,500		33,231			4.875	7.310	JD	9,588	115,050	09/29/2016.	12/01/2024.	
55336V	AJ	9	MPLX LP.....	.....	..	2,5,7	2FE	2,974,957	107.171	3,504,524	3,270,000	3,007,138		27,133			4.875	6.240	JD	13,284	159,413	09/29/2016.	06/01/2025.	
55336V	AK	6	MPLX LP.....	.....	..	2	2FE	2,003,150	102.423	2,048,477	2,000,000	2,002,976		(174)			4.125	4.100	MS	27,500	46,063	02/09/2017.	03/01/2027.	
55342U	AG	9	MPT OPER PARTNERSP/FINL.....	.....	..	2	3FE	1,041,250	103.500	1,035,000	1,000,000	1,039,728		(1,522)			5.250	4.540	FA	21,875		09/08/2017.	08/01/2026.	
55342U	AH	7	MPT OPER PARTNERSP/FINL.....	.....	..	2	3FE	7,793,688	101.875	7,808,719	7,665,000	7,791,440		(2,247)			5.000	4.780	AO	106,458		10/10/2017.	10/15/2027.	
55448Q	AS	5	MACK-CALI REALTY LP.....	.....	..	2	3FE	2,701,620	93.005	2,790,165	3,000,000	2,794,515		33,014			3.150	4.600	MN	12,075	94,500	11/10/2016.	05/15/2023.	
559079	AK	4	MAGELLAN HEALTH SRVCS.....	.....	..	2,5,7	2FE	339,351	100.650	342,213	340,000	339,373		22			4.400	4.430	MS	4,114		09/15/2017.	09/22/2024.	
559080	AL	0	MAGELLAN MIDSTREAM PARTN.....	.....	..	2	2FE	109,022	101.211	111,333	110,000	109,043		17			4.250	4.300	MS	1,377	4,701	09/07/2016.	09/15/2046.	
559080	AM	8	MAGELLAN MIDSTREAM PARTN.....	.....	..	2	2FE	109,275	100.831	110,914	110,000	109,278		3			4.200	4.230	AO	1,129		09/26/2017.	10/03/2047.	
565849	AE	6	MARATHON OIL CORP.....	.....	..		3FE	5,683,564	125.293	6,139,360	4,900,000	5,632,906		(20,571)			6.600	5.360	AO	80,850	323,400	10/24/2016.	10/01/2037.	
571903	AP	8	MARRIOTT INTERNATIONAL.....	.....	..	2	2FE	1,004,380	102.755	1,027,559	1,000,000	1,004,009		(371)			3.750	3.690	AO	9,375	37,500	01/20/2017.	10/01/2025.	
574599	BL	9	MASCO CORP.....	.....	..	2	2FE	2,054,000	105.550	2,111,000	2,000,000	2,050,076		(3,924)			4.375	4.010	AO	21,875	87,500	03/15/2017.	04/01/2026.	
575767	F#	0	MASSACHUSETTS MUTUAL LIFE INS CO (LEWIS).....	@.....	.....		1	25,329	72.411	35,120	48,500	35,120		2,551				7.830	N/A				08/30/2013.	08/10/2028.
575767	G#	9	MASSMUTUAL ASSIGNMENT CO (BARNETTE).....	@.....	.....		1	50,414	35.078	61,387	175,000	61,387		3,604				6.230	N/A				09/30/2014.	06/21/2038.
575767	G*	3	MASSMUTUAL ASSIGNMENT CO (BARNETTE).....	@.....	.....		1	24,381	76.126	26,644	35,000	26,644		1,847				7.400	N/A				05/15/2014.	06/10/2023.
575767	G@	1	MASSMUTUAL ASSIGNMENT CO (ANAYA).....	@.....	.....		1	51,851	88.948	60,594	68,122	60,594		3,712				6.520	N/A				07/31/2014.	10/28/2020.
57888@	AB	1	MAVERICK BIDCO - REVOLVER.....	.....	.....		3Z	17,184	100.000	17,184	17,184	17,184					7.817	7.910	MON	7	829	06/13/2017.	04/28/2023.	
57888@	AC	9	MAVERICK BIDCO - TL.....	.....	.....		3Z	1,078,552	98.840	1,083,245	1,095,953	1,083,245		4,693			7.627	7.990	MON	7,449	64,323	04/28/2017.	04/28/2023.	
58013M	EY	6	MCDONALDS CORP.....	.....	..	2	2FE	209,320	104.238	218,901	210,000	209,449		57			3.700	3.730	JJ	3,259	7,770	12/02/2015.	01/30/2026.	
58249#	AA	3	MANIFEST TERM LOAN.....	.....	.....		5*GI	1,748,139	99.098	1,759,908	1,775,919	1,759,908		6,623			7.817		MON	15,959	50,197	08/04/2015.	08/04/2020.	
585055	AX	4	MEDTRONIC INC.....	.....	..	2	1FE	254,797	102.202	255,505	250,000	252,330		(499)			3.125	2.860	MS	2,300	7,813	08/03/2012.	03/15/2022.	
59018Y	N6	4	MERRILL LYNCH & CO.....	C.....	.....		1FE	459,250	101.527	507,639	500,000	498,974		4,463			6.875	7.540	AO	6,302	34,375	07/21/2008.	04/25/2018.	
59022C	AB	9	BANK OF AMERICA CORP.....	.....	..		2FE	763,197	116.879	755,042	646,000	751,526		(9,950)			6.220	3.980	MS	11,831	40,181	10/24/2016.	09/15/2026.	
59023V	AA	8	MERRILL LYNCH & CO.....	.....	..		2FE	137,852	149.838	164,822	110,000	135,230		(635)			7.750	5.810	MN	1,113	8,525	05/31/2013.	05/14/2038.	
59156A	86	5	METROPOLITAN LIFE INSURANCE (TESTA).....	@.....	.....		1	36,946	85.388	57,211	67,000	57,211		3,968				7.210	N/A				11/23/2011.	03/12/2020.
59156A	87	3	METROPOLITAN LIFE INSURANCE (HURT).....	@.....	.....		1	33,278	87.682	47,208	53,840	47,208		3,370				7.220	N/A				11/23/2011.	08/01/2021.
59156A	88	1	METROPOLITAN LIFE INSURANCE (ROBERTS).....	@.....	.....		1	37,615	75.887	53,121	70,000	53,121		3,687				7.210	N/A				11/23/2011.	11/02/2021.
59181@	AA	3	METROPOLITAN LIFE INSURANCE (ANDERSON).....	@.....	.....		1	20,596	94.982	28,495	30,000	28,495		2,458				7.120	N/A				11/30/2011.	03/25/2019.
59181@	AB	1	METROPOLITAN LIFE INSURANCE (FULKERSON).....	@.....	.....		1	49,274	67.728	62,153	91,768	62,153		4,248				6.940	N/A				11/30/2011.	07/01/2029.
59181@	AC	9	METROPOLITAN LIFE INSURANCE (DAY).....	@.....	.....		1	35,163	89.195	50,306	56,400	50,306		3,559				7.350	N/A				12/13/2011.	09/07/2019.
59181@	AD	7	METROPOLITAN LIFE INSURANCE (HELMS).....	@.....	.....		1	36,976	80.909	55,827	69,000	55,827		3,806				7.080	N/A				02/29/2012.	01/01/2021.
59181@	AE	5	METROPOLITAN LIFE INSURANCE (MEEKS).....	@.....	.....		1	33,237	75.085	39,423	52,505	39,423		2,973				7.690	N/A				03/15/2012.	01/17/2025.
59181@	AF	2	METROPOLITAN LIFE INSURANCE (REYES).....	@.....	.....		1	48,489	81.255	59,366	73,061	59,366		4,305				7.410	N/A				04/06/2012.	08/14/2023.
59181@	AG	0	METROPOLITAN LIFE INSURANCE (WILLIAMS).....	@.....	.....		1	44,931	65.893	55,345	83,992	55,345		4,002				7.410	N/A				05/10/2012.	01/13/2029.
59181@	AH	8	METLIFE INSURANCE COMPANY OF CT (PIPER).....	@.....	.....		1	26,567	80.700	38,292	47,450	38,292		2,758				7.330	N/A				05/31/2012.	01/01/2024.
59181@	AJ	4	METLIFE INSURANCE COMPANY OF CONNECTICUT.....	@.....	.....		1	80,607	61.727	117,216	189,891	117,216		7,669				6.780	N/A				06/19/2012.	05/09/2028.
59181@	AK	1	METLIFE INSURANCE CO OF CT (NESTER).....	@.....	.....		1	29,319	61.245	42,872	70,000	42,872		2,903				7.030	N/A				07/31/2012.	04/14/2033.
59181@	AL	9	TRAVELERS INS CO (ANDERSON).....	@.....	.....		1	382,945	71.890	492,284	684,769	492,284		31,959				6.450	N/A				08/14/2012.	03/25/2028.
59181@	AM	7	TRAVELERS INSURANCE COMPANY (FULKERSON).....	@.....	.....		1	34,303	62.999	39,840	63,239	39,840		2,490				6.370	N/A				08/02/2012.	05/01/2029.
59181@	AN	5	TRAVELERS INS CO (DENICO).....	@.....	.....		1	96,150	39.876	135,550	339,924	135,550		8,466				6.460	N/A				09/04/2012.	09/23/2038.
59181@	AP	0	TRAVELERS LIFE & ANNUITY CO (MANDILE).....	@.....	.....		1	45,876	73.287	65,226	89,000	65,226		4,230				6.720	N/A				09/28/2012.	12/01/2024.
59181@	AQ	8	METLIFE INS CO OF CONNECTICUT (RAMIREZ).....	@.....	.....		1	155,158	48.667	174,634	358,829	174,634		11,158				6.470	N/A				09/28/2012.	09/01/2042.
59181@	AR	6	TRAVELERS INS CO (PIPER).....	@.....	.....		1	8,830	80.431	10,998	13,674	10,998		759				7.020	N/A				10/11/2012.	02/01/2024.

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59181@	AS	4	METLIFE INS CO OF CONNECTICUT (BURTON).....	@....			1	32,566	65.919	38,893	59,000	38,893	.....	2,510	.....	.....	.....	6.550	N/A.....	.....	.....	10/23/2012.	05/01/2030.
59181@	AT	2	TRAVELERS INS CO (MORTON).....	@....			1	36,457	76.309	48,915	64,101	48,915	.....	3,537	.....	.....	.....	6.710	N/A.....	.....	.....	10/31/2012.	01/14/2022.
59181@	AU	9	TRAVELERS INS CO (RHODES).....	@....			1	155,590	67.973	205,279	302,000	205,279	.....	13,295	.....	.....	.....	6.600	N/A.....	.....	.....	12/06/2012.	07/18/2030.
59181@	AV	7	METLIFE INS CO OF CONNECTICUT (RHODES).....	@....			1	206,417	60.922	287,248	471,500	287,248	.....	18,408	.....	.....	.....	6.610	N/A.....	.....	.....	12/06/2012.	09/12/2032.
59181@	AW	5	METLIFE INS CO OF CONNECTICUT (HARRISON).....	@....			1	46,876	44.154	60,934	138,000	60,934	.....	3,791	.....	.....	.....	6.440	N/A.....	.....	.....	12/11/2012.	03/29/2032.
59181@	AX	3	METLIFE INS CO OF CONNECTICUT (STOUT).....	@....			1	19,893	75.847	21,901	28,875	21,901	.....	6,504	.....	.....	.....	6.930	N/A.....	.....	.....	12/18/2012.	01/01/2022.
59181@	AY	1	TRAVELERS INSURANCE COMPANY(DENICO).....	@....			1	61,476	29.578	64,882	219,359	64,882	.....	4,539	.....	.....	.....	7.240	N/A.....	.....	.....	02/07/2013.	09/23/2041.
59181@	AZ	8	TRAVELERS INSURANCE COMPANY(WIGGINS).....	@....			1	38,406	81.075	54,494	67,214	54,494	.....	3,761	.....	.....	.....	7.410	N/A.....	.....	.....	02/07/2013.	11/30/2022.
59181@	BA	2	METLIFE INSUR CO OF CONNECTICUT (RHODES).....	@....			1	516,978	41.462	642,666	1,550,000	642,666	.....	45,337	.....	.....	.....	6.500	N/A.....	.....	.....	03/19/2013.	10/12/2042.
59181@	BB	0	METLIFE INS CO OF CONNECTICUT (HARRISON).....	@....			1	31,310	80.040	37,859	47,300	37,859	.....	2,401	.....	.....	.....	6.600	N/A.....	.....	.....	05/14/2013.	02/28/2025.
59181@	BC	8	TRAVELERS INSURANCE COMPANY (WIGGINS).....	@....			1	49,938	76.997	65,448	85,000	65,448	.....	3,982	.....	.....	.....	6.470	N/A.....	.....	.....	06/06/2013.	11/30/2022.
59181@	BD	6	TRAVELERS INSURANCE CO (GABRIELLI).....	@....			1	89,382	56.377	112,755	200,000	112,755	.....	6,593	.....	.....	.....	6.200	N/A.....	.....	.....	06/11/2013.	10/17/2031.
59181@	BE	4	TRAVELERS INSURANCE CO (GABRIELLI).....	@....			1	111,406	41.884	146,596	350,000	146,596	.....	8,571	.....	.....	.....	6.210	N/A.....	.....	.....	06/11/2013.	10/24/2037.
59181@	BF	1	METLIFE INS CO OF CONNECTICUT (DUDLEY).....	@....			1	66,998	79.521	91,450	115,000	91,450	.....	6,088	.....	.....	.....	7.130	N/A.....	.....	.....	06/26/2013.	09/18/2023.
59181@	BG	9	METLIFE INS CO OF CONNECTICUT (HARRISON).....	@....			1	36,302	67.502	43,742	64,800	43,742	.....	3,028	.....	.....	.....	7.240	N/A.....	.....	.....	06/26/2013.	12/29/2029.
59181@	BH	7	METLIFE INS CO OF CONNECTICUT (RODGERS).....	@....			1	39,517	49.563	47,085	95,000	47,085	.....	4,544	.....	.....	.....	7.120	N/A.....	.....	.....	07/16/2013.	11/19/2032.
59181@	BJ	3	METLIFE INS CO OF CONNECTICUT (SEAHORN).....	@....			1	86,086	58.159	111,085	191,000	111,085	.....	7,724	.....	.....	.....	7.230	N/A.....	.....	.....	08/06/2013.	02/05/2030.
59181@	BK	0	METLIFE INSUR CO OF CONNECTICUT (WILSON).....	@....			1	75,379	56.311	92,243	163,809	92,243	.....	6,316	.....	.....	.....	7.230	N/A.....	.....	.....	08/20/2013.	09/13/2033.
59181@	BL	8	METLIFE INSURANCE CO OF CT (CELENTANO).....	@....			1	385,122	48.833	511,143	1,046,704	511,143	.....	33,672	.....	.....	.....	7.050	N/A.....	.....	.....	11/05/2013.	07/15/2033.
59181@	BM	6	METLIFE INSURANCE CO OF CT (SEAHORN).....	@....			1	33,637	66.454	43,196	65,000	43,196	.....	3,081	.....	.....	.....	7.320	N/A.....	.....	.....	11/12/2013.	02/05/2025.
59181@	BN	4	METLIFE INSUR CO OF CT (MYERS-DUDEVIORE).....	@....			1	21,837	65.808	29,614	45,000	29,614	.....	2,104	.....	.....	.....	7.640	N/A.....	.....	.....	11/12/2013.	09/27/2025.
59181@	BP	9	METLIFE INSURANCE CO OF CT (ENTWISLE).....	@....			1	28,242	90.642	38,245	42,193	38,245	.....	2,723	.....	.....	.....	7.660	N/A.....	.....	.....	11/22/2013.	09/09/2020.
59181@	BQ	7	METLIFE INS CO OF CONNECTICUT (BEVERLY).....	@....			1	91,576	61.944	120,890	195,160	120,890	.....	7,973	.....	.....	.....	7.060	N/A.....	.....	.....	12/05/2013.	02/15/2032.
59181@	BR	5	METLIFE INS CO OF CONNECTICUT (TERMAN).....	@....			1	13,076	73.774	13,833	18,750	13,833	.....	1,087	.....	.....	.....	8.310	N/A.....	.....	.....	12/31/2013.	06/06/2025.
59181@	BT	1	METLIFE INS CO OF CONNECTICUT (SEAHORN).....	@....			1	37,867	59.044	47,236	80,000	47,236	.....	3,012	.....	.....	.....	6.800	N/A.....	.....	.....	02/28/2014.	02/05/2027.
59181@	BU	8	METLIFE INS CO OF CONNECTICUT (WIGGINS).....	@....			1	45,334	75.517	56,638	75,000	56,638	.....	3,616	.....	.....	.....	6.810	N/A.....	.....	.....	02/28/2014.	11/01/2022.
59181@	BV	6	METLIFE INS CO OF CONNECTICUT (YOUNG).....	@....			1	22,580	73.502	29,401	40,000	29,401	.....	1,957	.....	.....	.....	7.130	N/A.....	.....	.....	02/28/2014.	06/20/2022.
59181@	BW	4	METLIFE INSURANCE COMPANY OF CT (RHODES).....	@....			1	330,723	34.261	419,702	1,225,000	419,702	.....	25,859	.....	.....	.....	6.560	N/A.....	.....	.....	03/06/2014.	10/12/2042.
59181@	BY	0	METLIFE INSURANCE CO OF CT (HARPER).....	@....			1	24,846	83.369	30,013	36,000	30,013	.....	2,057	.....	.....	.....	7.210	N/A.....	.....	.....	03/27/2014.	08/20/2022.
59181@	CA	1	METLIFE INSURANCE CO OF CT (GABRIELLI).....	@....			1	55,481	55.551	69,439	125,000	69,439	.....	4,232	.....	.....	.....	6.490	N/A.....	.....	.....	06/05/2014.	10/17/2031.
59181@	CD	5	METLIFE INS CO OF CONNECTICUT (RHODES).....	@....			1	112,710	76.312	137,362	180,000	137,362	.....	8,068	.....	.....	.....	6.230	N/A.....	.....	.....	09/25/2014.	12/12/2023.
59181@	CE	3	METLIFE INS CO OF CONNECTICUT (DOUCETTE).....	@....			1	68,703	68.451	83,730	122,320	83,730	.....	4,917	.....	.....	.....	6.230	N/A.....	.....	.....	09/25/2014.	04/05/2024.
59181@	CF	0	METROPOLITAN LIFE INS CO USA (RHODES).....	@....			1	90,753	89.332	107,199	120,000	107,199	.....	5,943	.....	.....	.....	5.860	N/A.....	.....	.....	01/30/2015.	12/12/2020.
59216@	AA	2	METROPOLITAN LIFE INSURANCE (COLLAZO).....	@....			1	29,058	65.207	35,804	54,908	35,804	.....	2,646	.....	.....	.....	7.520	N/A.....	.....	.....	11/30/2011.	04/19/2030.
59216@	AB	0	METROPOLITAN LIFE INSURANCE CO(NELSON).....	@....			1	68,222	80.620	82,406	102,215	82,406	.....	5,831	.....	.....	.....	7.430	N/A.....	.....	.....	02/14/2013.	12/26/2023.
592173	#A	6	METRO LIFE INSUR AND ANNUITY CO (RICE).....	@....			1	60,232	42.282	73,518	173,874	73,518	.....	5,077	.....	.....	.....	7.340	N/A.....	.....	.....	09/19/2013.	09/18/2040.
592173	*A	8	METROPOLITAN LIFE INSURANCE COMPANY(LEE).....	@....			1	56,883	64.665	64,405	99,597	64,405	.....	4,335	.....	.....	.....	6.830	N/A.....	.....	.....	10/09/2012.	10/15/2033.
592173	*B	6	METROPOLITAN LIFE INSURANCE CO (WRIGHT).....	@....			1	37,069	55.935	43,551	77,859	43,551	.....	2,879	.....	.....	.....	6.710	N/A.....	.....	.....	10/09/2012.	01/01/2036.
592173	*C	4	METROPOLITAN LIFE INS CO (DUNLAP).....	@....			1	234,090	66.474	308,444	464,000	308,444	.....	17,111	.....	.....	.....	5.720	N/A.....	.....	.....	10/16/2012.	02/14/2033.
592173	*D	2	METROPOLITAN LIFE INS CO (SWANSON).....	@....			1	14,475	93.251	18,026	19,331	18,026	.....	1,239	.....	.....	.....	7.010	N/A.....	.....	.....	10/31/2012.	12/01/2019.
592173	*E	0	METROPOLITAN LIFE INS CO (DENICO).....	@....			1	52,093	38.037	72,502	190,608	72,502	.....	4,639	.....	.....	.....	6.620	N/A.....	.....	.....	12/20/2012.	09/23/2040.
592173	*F	7	METROPOLITAN LIFE INS CO (DIEVERT).....	@....			1	521,984	52.453	592,483	1,129,529	592,483	.....	39,022	.....	.....	.....	6.670	N/A.....	.....	.....	12/20/2012.	12/01/2039.

SCHEDULE D - PART 1

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

E10.52

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
592173	*G	5	METROPOLITAN LIFE INS CO (TORRES).....	@....	1	79,883	74.750	108,626	145,317	108,626		6,983				6.820	N/A.....			12/31/2012.	07/16/2027.
592173	*H	3	METROPOLITAN LIFE INS ANNUITY (SCHWARTZ).....	@....	1	39,442	68.534	49,345	72,000	49,345		3,291				7.020	N/A.....			01/17/2013.	12/05/2029.
592173	*J	9	METROPOLITAN LIFE INSURANCE COMPANY (SMI).....	@....	1	38,660	50.444	45,884	90,961	45,884		2,808				6.410	N/A.....			01/29/2013.	07/07/2033.
592173	*K	6	METROPOLITAN LIFE INSURANCE COMPANY (COL).....	@....	1	51,438	84.773	72,058	85,000	72,058		4,770				7.080	N/A.....			01/29/2013.	04/09/2023.
592173	*L	4	METROPOLITAN LIFE INSURANCE COMPANY(CECE.....	@....	1	62,566	47.891	77,010	160,800	77,010		5,059				6.870	N/A.....			01/31/2013.	05/30/2037.
592173	*M	2	METROPOLITAN LIFE INS. CO.(WILDER).....	@....	1	615,250	61.106	761,979	1,246,970	761,979		51,978				7.200	N/A.....			02/07/2013.	09/26/2033.
592173	*N	0	METROPOLITAN LIFE INS. CO.(CALLICUTT).....	@....	1	66,688	63.962	78,674	123,000	78,674		5,503				7.320	N/A.....			02/07/2013.	08/27/2031.
592173	*P	5	METRO LIFE INSURANCE CO(AKAKABOTA).....	@....	1	24,273	70.121	33,364	47,580	33,364		2,446				7.720	N/A.....			02/12/2013.	02/18/2028.
592173	*Q	3	METROPOLITAN LIFE INSURANCE CO (HENRY).....	@....	1	22,788	98.291	32,722	33,291	32,722		2,361				7.770	N/A.....			02/21/2013.	03/26/2018.
592173	*R	1	METROPOLITAN LIFE INSUR CO (HATHAWAY).....	@....	1	101,080	81.865	141,010	172,246	141,010		9,401				7.140	N/A.....			03/05/2013.	01/15/2023.
592173	*S	9	METLIFE INSUR CO OF CONNECTICUT (CORTEZ).....	@....	1	26,809	63.048	31,776	50,400	31,776		2,257				7.440	N/A.....			03/05/2013.	12/01/2031.
592173	*T	7	METROPOLITAN LIFE INSUR CO (BREVARD).....	@....	1	81,406	80.053	98,625	123,200	98,625		6,137				6.500	N/A.....			04/09/2013.	04/01/2025.
592173	*U	4	METROPOLITAN LIFE INSUR CO (CALLICUTT).....	@....	1	432,600	37.640	543,221	1,443,173	543,221		36,938				7.200	N/A.....			03/05/2013.	02/27/2041.
592173	*V	2	METROPOLITAN LIFE INSUR CO (RIGGINS).....	@....	1	28,536	76.227	35,943	47,152	35,943		2,525				7.400	N/A.....			03/05/2013.	12/01/2026.
592173	*W	0	METROPOLITAN LIFE INSURANCE CO (BUTLER).....	@....	1	282,884	49.645	328,035	660,758	328,035		20,877				6.670	N/A.....			03/19/2013.	09/15/2040.
592173	*X	8	METROPOLITAN LIFE INSURANCE CO (DIXON).....	@....	1	57,664	49.761	73,308	147,319	73,308		4,556				6.500	N/A.....			04/04/2013.	03/26/2040.
592173	*Y	6	METROPOLITAN LIFE INSUR CO (BREVARD).....	@....	1	66,769	78.449	82,843	105,600	82,843		5,638				7.140	N/A.....			03/05/2013.	04/01/2025.
592173	*Z	3	METROPOLITAN LIFE INSUR CO (SOLOMON).....	@....	1	98,633	52.226	117,385	224,762	117,385		7,491				6.440	N/A.....			04/09/2013.	01/23/2043.
592173	@A	7	METROPOLITAN LIFE INSUR CO (SMITH).....	@....	1	40,296	55.050	48,375	87,874	48,375		3,118				6.630	N/A.....			04/11/2013.	07/07/2034.
592173	@B	5	METROPOLITAN LIFE INSUR CO (POMPEY).....	@....	1	35,911	66.401	41,435	62,400	41,435		2,774				7.010	N/A.....			04/18/2013.	12/20/2030.
592173	@C	3	MONUMENTAL LIFE INSUR CO (POWELL).....	@....	1	66,476	84.673	78,475	92,680	78,475		4,934				6.560	N/A.....			04/18/2013.	03/01/2023.
592173	@D	1	METROPOLITAN LIFE INSURANCE CO (BARDLEY).....	@....	1	30,396	68.124	34,096	50,050	34,096		2,324				7.160	N/A.....			04/25/2013.	11/15/2029.
592173	@E	9	METLIFE INS CO OF CONNECTICUT (BUDD).....	@....	1	31,676	96.533	43,627	45,193	43,627		2,888				7.080	N/A.....			04/30/2013.	07/08/2018.
592173	@F	6	METRO LIFE INSUR AND ANNUITY CO (PETERS).....	@....	1	42,242	63.958	51,167	80,000	51,167		3,215				6.640	N/A.....			05/07/2013.	07/15/2032.
592173	@G	4	METRO LIFE INSUR CO (BROUGHTON).....	@....	1	34,341	93.227	46,614	50,000	46,614		2,968				6.800	N/A.....			05/09/2013.	01/25/2019.
592173	@H	2	METROPOLITAN LIFE INSUR CO (WILLIAMS).....	@....	1	87,184	52.826	115,279	218,220	115,279		6,739				6.200	N/A.....			05/14/2013.	01/01/2039.
592173	@J	8	METROPOLITAN LIFE INSURANCE CO (CHOL).....	@....	1	40,490	78.172	47,685	61,000	47,685		3,709				8.430	N/A.....			05/23/2013.	01/15/2021.
592173	@K	5	METROPOLITAN LIFE INSUR CO (GABRIELLI).....	@....	1	153,793	56.922	189,717	333,287	189,717		11,295				6.230	N/A.....			06/11/2013.	07/25/2035.
592173	@L	3	METROPOLITAN LIFE INSUR CO (GABRIELLI).....	@....	1	116,412	58.663	141,969	242,006	141,969		8,492				6.240	N/A.....			06/11/2013.	07/25/2035.
592173	@M	1	METROPOLITAN LIFE INSURANCE CO (DIXON).....	@....	1	39,307	49.137	43,132	87,778	43,132		2,862				7.030	N/A.....			06/20/2013.	02/26/2033.
592173	@N	9	METROPOLITAN LIFE INSURANCE CO (ROANE).....	@....	1	36,574	68.387	42,750	62,512	42,750		2,983				7.320	N/A.....			06/26/2013.	12/28/2028.
592173	@P	4	METROPOLITAN LIFE INSURANCE CO (BAKER).....	@....	1	42,036	63.425	52,961	83,500	52,961		3,797				7.330	N/A.....			06/26/2013.	12/01/2031.
592173	@Q	2	METROPOLITAN LIFE INSURANCE CO (BREVARD).....	@....	1	290,886	60.149	337,872	561,725	337,872		21,997				6.860	N/A.....			06/28/2013.	09/01/2030.
592173	@R	0	METROPOLITAN LIFE INSURANCE CO (TORRES).....	@....	1	290,069	70.364	371,457	527,902	371,457		24,267				6.860	N/A.....			07/16/2013.	08/16/2029.
592173	@S	8	METROPOLITAN LIFE INSURANCE CO (SMALLS).....	@....	1	49,164	77.972	61,021	78,260	61,021		4,376				7.600	N/A.....			08/06/2013.	02/05/2025.
592173	@T	6	METROPOLITAN LIFE INS ANNUITY CO (HAYES).....	@....	1	38,176	83.429	49,232	59,010	49,232		3,507				7.500	N/A.....			08/06/2013.	02/01/2023.
592173	@U	3	METRO LIFE INS AND ANNUITY CO (HAIRSTON).....	@....	1	149,859	47.736	171,850	360,000	171,850		11,663				7.280	N/A.....			08/08/2013.	09/15/2038.
592173	@V	1	METROPOLITAN LIFE INSURANCE CO (SAMUELS).....	@....	1	79,237	51.072	76,609	150,000	76,609		26,359				7.230	N/A.....			08/15/2013.	08/12/2027.
592173	@W	9	METROPOLITAN LIFE INSURANCE CO (VASQUEZ).....	@....	1	28,537	84.363	37,964	45,000	37,964		2,754				7.820	N/A.....			08/15/2013.	04/04/2020.
592173	@X	7	METROPOLITAN LIFE INSUR CO (TROWELL).....	@....	1	110,604	68.810	149,752	217,629	149,752		10,113				7.240	N/A.....			08/30/2013.	02/26/2026.
592173	@Z	2	METROPOLITAN LIFE INSURANCE CO (ROANE).....	@....	1	63,767	51.695	86,024	166,406	86,024		5,810				7.240	N/A.....			09/19/2013.	12/28/2032.
592173	D#	2	METROPOLITAN LIFE INSURANCE (HITCHCOCK).....	@....	1	91,671	60.922	111,544	183,092	111,544		7,885				7.160	N/A.....			12/13/2011.	02/26/2033.
592173	E#	1	METROPOLITAN LIFE INSURANCE (ROSARIO).....	@....	1	30,902	66.761	39,903	59,770	39,903		2,858				7.310	N/A.....			12/20/2011.	05/01/2027.

SCHEDULE D - PART 1

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

E10.53

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	Bond CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
592173	E*	5				1	93,305	64.035	141,832	221,489	141,832		9,486				6.940	N/A.			12/13/2011.	11/03/2037.
592173	E@	3				1	18,637	62.946	22,750	36,142	22,750		1,677				7.540	N/A.			12/15/2011.	08/01/2028.
592173	F#	0				1	26,567	69.505	33,523	48,231	33,523		2,444				7.410	N/A.			12/28/2011.	01/25/2028.
592173	F*	4				1	16,604	83.459	20,865	25,000	20,865		1,504				7.500	N/A.			12/20/2011.	06/01/2020.
592173	F@	2				1	51,208	61.306	57,383	93,600	57,383		4,682				8.340	N/A.			12/22/2011.	12/02/2030.
592173	G#	9				1	20,049	93.161	28,414	30,500	28,414		2,124				7.750	N/A.			01/24/2012.	11/23/2020.
592173	G*	3				1	83,305	72.131	108,197	150,000	108,197		19,641				6.940	N/A.			01/05/2012.	09/20/2022.
592173	G@	1				1	47,080	73.780	59,910	81,200	59,910		4,389				6.540	N/A.			01/17/2012.	05/01/2027.
592173	H#	8				1	24,089	85.548	29,472	34,450	29,472		2,121				7.270	N/A.			02/02/2012.	05/01/2022.
592173	H*	2				1	48,426	57.152	60,369	105,627	60,369		4,212				7.120	N/A.			01/26/2012.	02/28/2031.
592173	H@	0				1	154,688	68.696	232,882	339,000	232,882		15,573				6.940	N/A.			02/02/2012.	03/01/2026.
592173	J#	6				1	35,301	69.415	45,792	65,967	45,792		3,181				7.130	N/A.			02/21/2012.	01/01/2028.
592173	J*	0				1	63,373	69.781	75,591	108,326	75,591		4,209				5.500	N/A.			02/09/2012.	07/07/2030.
592173	J@	8				1	49,113	61.655	67,038	108,730	67,038		4,589				7.000	N/A.			01/10/2012.	01/25/2028.
592173	K*	8				1	23,308	60.770	28,861	47,492	28,861		2,027				7.150	N/A.			02/21/2012.	12/01/2029.
592173	K@	6				1	43,121	62.897	49,060	78,000	49,060		3,761				7.810	N/A.			03/15/2012.	12/15/2030.
592173	L#	3				1	29,326	84.031	34,285	40,800	34,285		2,850				8.540	N/A.			04/06/2012.	04/10/2022.
592173	L*	7				1	36,365	61.030	45,333	74,279	45,333		3,264				7.150	N/A.			03/23/2012.	07/07/2031.
592173	L@	5				1	16,893	89.050	19,662	22,080	19,662		1,207				6.180	N/A.			03/27/2012.	10/01/2021.
592173	M#	2				1	94,237	41.295	128,127	310,267	128,127		8,563				6.890	N/A.			04/24/2012.	12/15/2034.
592173	M@	4				1	59,779	55.459	81,854	147,592	81,854		5,500				6.820	N/A.			04/17/2012.	01/01/2036.
592173	N#	1				1	20,411	67.922	24,702	36,368	24,702		1,894				7.540	N/A.			05/10/2012.	01/25/2028.
592173	N*	5				1	70,338	58.748	103,588	176,326	103,588		6,817				6.820	N/A.			04/24/2012.	09/23/2031.
592173	N@	3				1	48,882	73.867	61,199	82,850	61,199		4,382				7.300	N/A.			05/08/2012.	05/23/2025.
592173	P#	9				1	96,317	70.718	140,881	199,214	140,881		9,215				6.780	N/A.			05/17/2012.	05/02/2025.
592173	P*	3				1	26,348	68.501	34,581	50,482	34,581		2,407				7.130	N/A.			05/10/2012.	01/25/2028.
592173	P@	1				1	20,118	78.525	23,950	30,500	23,950		2,016				8.820	N/A.			05/17/2012.	10/01/2020.
592173	Q*	2				1	36,859	61.940	50,792	82,000	50,792		3,948				7.030	N/A.			05/17/2012.	03/29/2027.
592173	Q@	0				1	26,398	67.234	33,237	49,434	33,237		2,301				7.030	N/A.			05/22/2012.	02/01/2030.
592173	R#	7				1	24,207	77.122	28,690	37,200	28,690		1,993				7.030	N/A.			06/12/2012.	09/01/2025.
592173	R*	1				1	36,713	60.271	44,337	73,562	44,337		3,047				7.050	N/A.			05/31/2012.	01/01/2029.
592173	R@	9				1	99,516	52.389	120,742	230,468	120,742		7,970				6.630	N/A.			05/31/2012.	07/07/2034.
592173	S#	6				1	31,543	69.755	36,831	52,800	36,831		2,796				7.770	N/A.			06/21/2012.	12/05/2027.
592173	S*	0				1	76,223	52.703	89,818	170,420	89,818		6,011				6.810	N/A.			06/14/2012.	08/01/2036.
592173	S@	8				1	49,745	75.441	69,322	91,887	69,322		4,704				7.050	N/A.			06/14/2012.	06/01/2024.
592173	T#	5				1	34,773	68.884	39,666	57,584	39,666		3,070				7.930	N/A.			06/29/2012.	03/05/2027.
592173	T*	9				1	31,105	87.220	38,244	43,847	38,244		2,615				7.040	N/A.			06/29/2012.	08/01/2021.
592173	T@	7				1	42,611	63.512	52,600	82,818	52,600		3,752				7.290	N/A.			06/29/2012.	12/18/2028.
592173	U#	3				1	49,015	89.380	60,713	67,926	60,713		4,295				7.300	N/A.			07/19/2012.	10/16/2019.
592173	U*	7				1	25,781	85.046	31,021	36,476	31,021		2,192				7.120	N/A.			06/29/2012.	06/01/2024.
592173	U@	5				1	28,500	51.143	35,096	68,621	35,096		2,490				7.280	N/A.			07/10/2012.	05/15/2029.
592173	V#	2				1	39,380	79.804	53,629	67,200	53,629		3,487				6.710	N/A.			08/14/2012.	12/01/2024.

SCHEDULE D - PART 1

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

E10.54

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	Bond CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
592173	V*	6				1	66,899	51.836	78,253	150,960	78,253		5,268				6.820	N/A			07/24/2012.	08/01/2036.
592173	V@	4				1	60,979	72.922	78,455	107,587	78,455		5,228				6.770	N/A			07/24/2012.	05/01/2027.
592173	W#	1				1	48,223	79.811	67,041	84,000	67,041		4,344				6.710	N/A			08/21/2012.	12/18/2023.
592173	W*	5				1	38,116	68.579	44,748	65,250	44,748		2,961				6.700	N/A			08/14/2012.	01/01/2030.
592173	W@	3				1	41,365	45.751	49,743	108,724	49,743		3,266				6.700	N/A			08/21/2012.	10/03/2041.
592173	X*	4				1	69,199	61.946	97,783	157,850	97,783		6,107				6.460	N/A			08/21/2012.	06/13/2027.
592173	X@	2				1	40,084	68.981	49,720	72,076	49,720		3,431				6.800	N/A			09/06/2012.	07/07/2028.
592173	Y#	9				1	25,627	74.903	33,348	44,522	33,348		2,332				7.100	N/A			09/28/2012.	02/26/2026.
592173	Y*	3				1	44,266	55.508	49,104	88,462	49,104		3,468				6.940	N/A			09/20/2012.	02/28/2027.
592173	Y@	1				1	90,734	62.025	115,805	186,707	115,805		7,402				6.550	N/A			09/25/2012.	09/23/2028.
592173	Z#	8				1	35,695	78.213	46,928	60,000	46,928		3,042				6.720	N/A			10/09/2012.	09/01/2021.
592173	Z*	2				1	52,604	75.817	61,412	81,000	61,412		3,930				6.470	N/A			09/28/2012.	12/01/2026.
592173	Z@	0				1	36,270	45.883	46,378	101,079	46,378		3,032				6.670	N/A			10/04/2012.	10/03/2041.
59217G	BP	3			1FE		268,815	99.234	267,932	270,000	269,443		236			2.000	2.090	AO	1,155	5,400	04/07/2015.	04/14/2020.
59218*	AH	3				1	94,557	51.543	126,770	245,946	126,770		8,047				6.460	N/A			10/25/2012.	09/15/2038.
59218*	AK	0				1	40,086	46.341	52,552	113,400	52,552		3,386				6.570	N/A			11/06/2012.	10/03/2041.
59218*	AL	8				1	39,300	70.198	50,964	72,600	50,964		3,448				6.880	N/A			11/13/2012.	12/16/2028.
59218*	AM	6				1	30,146	84.524	41,834	49,493	41,834		2,885				7.160	N/A			11/15/2012.	05/08/2020.
59218*	AP	9				1	147,319	88.423	177,943	201,240	177,943		12,108				7.070	N/A			07/24/2012.	08/01/2021.
59218*	AQ	7				1	5,222	97.762	6,357	6,502	6,357		516				8.550	N/A			11/30/2012.	07/07/2018.
59218*	AT	1				1	70,036	70.993	63,539	89,500	63,539		4,970				7.130	N/A			08/01/2014.	09/15/2035.
59218*	AU	8				1	107,440	57.891	144,729	250,000	144,729		9,770				7.230	N/A			09/26/2013.	02/14/2033.
59218*	AV	6				1	32,296	85.990	41,084	47,778	41,084		2,907				7.510	N/A			09/30/2013.	03/02/2021.
59218*	AW	4				1	76,775	74.122	91,467	123,400	91,467		6,680				7.200	N/A			09/30/2013.	02/04/2027.
59218*	AX	2				1	170,585	81.822	229,185	280,101	229,185		15,479				7.240	N/A			10/10/2013.	11/26/2021.
59218*	AY	0				1	106,373	52.291	118,719	227,034	118,719		8,330				7.370	N/A			10/24/2013.	06/18/2036.
59218*	AZ	7				1	43,658	84.443	59,111	70,000	59,111		4,130				7.510	N/A			10/24/2013.	05/02/2020.
59218*	BA	1				1	164,656	84.932	186,851	220,000	186,851		13,487				7.620	N/A			10/31/2013.	07/15/2022.
59218*	BB	9				1	90,660	58.498	115,680	197,750	115,680		7,735				7.070	N/A			11/05/2013.	12/01/2031.
59218*	BC	7				1	291,476	44.656	377,728	845,857	377,728		25,100				7.050	N/A			11/07/2013.	02/11/2037.
59218*	BD	5				1	45,578	74.623	58,766	78,750	58,766		4,086				7.320	N/A			11/07/2013.	09/12/2026.
59218*	BE	3				1	19,598	57.838	19,099	33,021	19,099		794				4.300	N/A			11/07/2013.	10/03/2041.
59218*	BF	0				1	141,911	64.671	169,812	262,577	169,812		11,349				7.020	N/A			11/22/2013.	03/01/2031.
59218*	BG	8				1	121,198	49.815	148,844	298,792	148,844		9,994				7.070	N/A			11/22/2013.	09/18/2036.
59218*	BH	6				1	31,506	86.083	38,656	44,906	38,656		2,722				7.350	N/A			11/28/2013.	04/01/2022.
59218*	BJ	2				1	57,695	85.495	76,946	90,000	76,946		5,256				7.330	N/A			12/05/2013.	04/04/2020.
59218*	BK	9				1	23,867	66.491	29,921	45,000	29,921		2,126				7.640	N/A			12/05/2013.	10/25/2024.
59218*	BL	7				1	45,313	92.735	60,378	65,108	60,378		4,125				7.330	N/A			12/10/2013.	01/25/2019.
59218*	BM	5				1	60,462	51.430	79,738	155,040	79,738		5,258				7.050	N/A			12/10/2013.	07/15/2032.
59218*	BN	3				1	471,055	61.249	520,624	850,000	520,624		79,833				7.060	N/A			12/12/2013.	09/30/2027.
59218*	BP	8				1	450,753	60.516	581,750	961,303	581,750		38,974				7.060	N/A			12/17/2013.	10/26/2032.
59218*	BQ	6				1	107,769	46.271	141,809	306,473	141,809		9,333				7.040	N/A			12/19/2013.	12/20/2040.
59218*	BR	4				1	55,798	48.807	69,757	142,925	69,757		4,631				7.060	N/A			12/26/2013.	03/01/2036.

SCHEDULE D - PART 1

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

E10.55

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59218*	BS	2	METROPOLITAN LIFE INSURANCE CO (SCOTT).....	@....	..	.....	.....1	131,740	49.370	145,488	294,686	145,488	.....	.....9,904	.....	.....	.....	.....7.160	N/A.....	.....	.....	12/31/2013.	09/15/2038.
59218*	BT	0	METROPOLITAN LIFE INS CO (SOLOMON).....	@....	..	.....	.....1	49,568	55.147	66,233	120,100	66,233	.....	.....4,252	.....	.....	.....	.....6.820	N/A.....	.....	.....	12/27/2012.	01/23/2038.
59218*	BU	7	METROPOLITAN LIFE INSURANCE CO (STRANGE).....	@....	..	.....	.....1	66,220	45.212	86,736	191,841	86,736	.....	.....5,719	.....	.....	.....	.....7.050	N/A.....	.....	.....	01/16/2014.	01/11/2036.
59218*	BV	5	METROPOLITAN LIFE INSUR CO (CHIARANTONA).....	@....	..	.....	.....1	18,021	93.240	22,378	24,000	22,378	.....	.....1,579	.....	.....	.....	.....7.510	N/A.....	.....	.....	01/16/2014.	12/09/2019.
59218*	BW	3	METROPOLITAN LIFE INSURANCE CO (FAWCETT).....	@....	..	.....	.....1	47,807	89.195	63,186	70,840	63,186	.....	.....4,468	.....	.....	.....	.....7.550	N/A.....	.....	.....	01/31/2014.	02/23/2021.
59218*	BX	1	METROPOLITAN LIFE INSURANCE CO (HEIGH).....	@....	..	.....	.....1	35,749	94.373	42,098	44,608	42,098	.....	.....3,024	.....	.....	.....	.....7.500	N/A.....	.....	.....	02/06/2014.	07/23/2019.
59218*	BZ	6	METROPOLITAN LIFE INSURANCE CO (STRANGE).....	@....	..	.....	.....1	231,200	32.735	294,731	900,347	294,731	.....	.....18,095	.....	.....	.....	.....6.540	N/A.....	.....	.....	02/28/2014.	01/11/2044.
59218*	CA	0	METROPOLITAN LIFE INSURANCE CO (PARRIS).....	@....	..	.....	.....1	62,021	59.278	78,656	132,690	78,656	.....	.....4,836	.....	.....	.....	.....6.550	N/A.....	.....	.....	03/27/2014.	04/18/2031.
59218*	CB	8	METROPOLITAN LIFE INSUR CO (WILLIAMS).....	@....	..	.....	.....1	21,246	97.621	24,405	25,000	24,405	.....	.....1,631	.....	.....	.....	.....7.160	N/A.....	.....	.....	04/11/2014.	05/08/2018.
59218*	CC	6	METROPOLITAN LIFE INS CO (CRAIG).....	@....	..	.....	.....1	129,113	49.483	145,312	293,657	145,312	.....	.....10,948	.....	.....	.....	.....6.540	N/A.....	.....	.....	04/24/2014.	12/22/2039.
59218*	CD	4	METROPOLITAN LIFE INSURANCE CO (NELSON).....	@....	..	.....	.....1	46,774	84.904	58,244	68,600	58,244	.....	.....3,728	.....	.....	.....	.....6.760	N/A.....	.....	.....	04/30/2014.	01/20/2023.
59218*	CE	2	METROPOLITAN LIFE INSURANCE CO (CAMILE).....	@....	..	.....	.....1	34,187	85.035	39,275	46,187	39,275	.....	.....2,506	.....	.....	.....	.....6.710	N/A.....	.....	.....	04/30/2014.	02/10/2023.
59218*	CF	9	METROPOLITAN LIFE INS CO (TORRES).....	@....	..	.....	.....1	214,194	51.697	235,334	455,212	235,334	.....	.....14,933	.....	.....	.....	.....6.650	N/A.....	.....	.....	06/12/2014.	08/16/2034.
59218*	CG	7	METROPOLITAN LIFE INSURANCE CO (NABORS).....	@....	..	.....	.....1	33,067	69.500	41,701	60,000	41,701	.....	.....2,641	.....	.....	.....	.....6.760	N/A.....	.....	.....	06/12/2014.	02/26/2026.
59218*	CH	5	METROPOLITAN LIFE INSURANCE (HACKWORTH).....	@....	..	.....	.....1	60,475	78.956	76,193	96,500	76,193	.....	.....4,822	.....	.....	.....	.....6.750	N/A.....	.....	.....	06/19/2014.	02/01/2023.
59218*	CJ	1	METROPOLITAN LIFE INSURANCE (GEISEL).....	@....	..	.....	.....1	146,813	77.272	183,136	237,000	183,136	.....	.....11,161	.....	.....	.....	.....6.480	N/A.....	.....	.....	06/26/2014.	02/09/2023.
59218*	CK	8	METROPOLITAN INS AND ANNUITY CO (SCHMIDT).....	@....	..	.....	.....1	89,173	79.396	111,156	140,000	111,156	.....	.....6,775	.....	.....	.....	.....6.490	N/A.....	.....	.....	06/30/2014.	09/01/2021.
59218*	CL	6	METROPOLITAN INS AND ANNUITY CO (PARRIS).....	@....	..	.....	.....1	38,626	39.549	48,133	121,701	48,133	.....	.....2,933	.....	.....	.....	.....6.480	N/A.....	.....	.....	06/30/2014.	04/18/2038.
59218*	CM	4	METROPOLITAN LIFE INS CO (FAWCETT).....	@....	..	.....	.....1	53,611	75.947	66,159	87,112	66,159	.....	.....4,045	.....	.....	.....	.....6.510	N/A.....	.....	.....	08/29/2014.	02/23/2024.
59218*	CN	2	METROPOLITAN TOWER LIFE INS CO (NELSON).....	@....	..	.....	.....1	48,896	83.954	60,292	60,292	60,292	.....	.....3,684	.....	.....	.....	.....6.500	N/A.....	.....	.....	09/04/2014.	06/26/2022.
59218*	CP	7	METROPOLITAN TOWER RES GRP I (HARDEN).....	@....	..	.....	.....1	155,765	92.822	190,285	205,000	190,285	.....	.....11,180	.....	.....	.....	.....6.240	N/A.....	.....	.....	09/11/2014.	03/26/2019.
59218*	CQ	5	METRO TOWER RESOURCES GROUP I (SMITH).....	@....	..	.....	.....1	31,978	86.689	36,813	42,465	36,813	.....	.....2,249	.....	.....	.....	.....6.420	N/A.....	.....	.....	09/25/2014.	09/08/2022.
59218*	CR	3	METRO TOWER RESOURCES GRP I (CASTLEMAN).....	@....	..	.....	.....1	79,520	69.771	93,494	134,000	93,494	.....	.....5,717	.....	.....	.....	.....6.230	N/A.....	.....	.....	09/30/2014.	02/04/2027.
59218*	CS	1	METROPOLITAN LIFE INS CO (AMBOISE).....	@....	..	.....	.....1	324,084	66.445	368,429	554,482	368,429	.....	.....21,943	.....	.....	.....	.....6.240	N/A.....	.....	.....	10/16/2014.	06/19/2030.
59218*	CT	9	AMERICAN GNL ANNUITY SERVICE CO (BORDEN).....	@....	..	.....	.....1	76,412	87.083	83,591	95,990	83,591	.....	.....4,835	.....	.....	.....	.....6.030	N/A.....	.....	.....	10/31/2014.	10/01/2022.
59218*	CU	6	METRO TOWER LIFE INS CO (WILLIAMS).....	@....	..	.....	.....1	19,284	84.748	23,541	27,778	23,541	.....	.....1,461	.....	.....	.....	.....6.610	N/A.....	.....	.....	11/20/2014.	08/01/2020.
59218*	CV	4	METLIFE TOWER RESOURCE GRP INC (JOHNSON).....	@....	..	.....	.....1	18,595	60.958	20,205	33,145	20,205	.....	.....1,749	.....	.....	.....	.....6.610	N/A.....	.....	.....	12/11/2014.	04/19/2032.
59218*	CW	2	ROYAL INS CO OF AMERICA (NESBITT).....	@....	..	.....	.....1	1,538,376	50.859	1,844,791	3,627,238	1,844,791	.....	.....105,038	.....	.....	.....	.....6.030	N/A.....	.....	.....	11/26/2014.	09/01/2037.
59218*	CX	0	METROPOLITAN INS AND ANNUITY CO (HICKS).....	@....	..	.....	.....1	61,089	89.068	68,765	77,205	68,765	.....	.....4,158	.....	.....	.....	.....6.320	N/A.....	.....	.....	12/11/2014.	09/18/2021.
59218*	CY	8	METROPOLITAN INS AND ANNUITY CO (REEVES).....	@....	..	.....	.....1	26,676	87.252	29,578	33,900	29,578	.....	.....1,896	.....	.....	.....	.....6.660	N/A.....	.....	.....	12/11/2014.	05/01/2020.
59218*	CZ	5	METLIFE TOWER RESOURCES GRP INC (HARDEN).....	@....	..	.....	.....1	317,556	69.402	379,357	546,607	379,357	.....	.....21,583	.....	.....	.....	.....6.030	N/A.....	.....	.....	12/18/2014.	03/26/2024.
59218*	DA	9	METLIFE TOWER RESOURCES GRP (SAULTERS).....	@....	..	.....	.....1	203,662	67.440	229,085	339,684	229,085	.....	.....13,181	.....	.....	.....	.....6.030	N/A.....	.....	.....	12/24/2014.	07/01/2030.
59218*	DB	7	METLIFE TOWER RESOURCES GROUP INC (BLOW).....	@....	..	.....	.....1	23,236	93.872	28,162	30,001	28,162	.....	.....1,749	.....	.....	.....	.....6.620	N/A.....	.....	.....	12/31/2014.	12/27/2018.
59218*	DC	5	METROPOLITAN LIFE INS CO USA (DRUMMOND).....	@....	..	.....	.....1	151,288	82.890	177,404	214,024	177,404	.....	.....9,415	.....	.....	.....	.....5.600	N/A.....	.....	.....	01/30/2015.	06/10/2021.
59218*	DD	3	METROPOLITAN LIFE INS CO (PRUITT).....	@....	..	.....	.....1	16,133	85.814	17,163	20,000	17,163	.....	.....1,000	.....	.....	.....	.....6.180	N/A.....	.....	.....	02/19/2015.	07/19/2020.
59218@	AA	0	METROPOLITAN LIFE INSURANCE (RIDDLE).....	@....	..	.....	.....1	41,545	94.368	51,903	55,000	51,903	.....	.....2,869	.....	.....	.....	.....5.690	N/A.....	.....	.....	02/14/2012.	01/08/2019.
59218@	AB	8	METROPOLITAN LIFE INSURANCE (ANDERSON).....	@....	..	.....	.....1	78,758	60.353	102,601	170,000	102,601	.....	.....7,039	.....	.....	.....	.....6.810	N/A.....	.....	.....	04/24/2012.	03/25/2034.
59218@	AC	6	METLIFE INSURANCE CO OF CT (FULKERSON).....	@....	..	.....	.....1	34,994	67.401	43,803	64,988	43,803	.....	.....3,033	.....	.....	.....	.....7.030	N/A.....	.....	.....	05/22/2012.	07/01/2029.
59218@	AD	4	METLIFE INSURANCE CO. OF CT (HARRISON).....	@....	..	.....	.....1	29,902	61.450	36,870	60,000	36,870	.....	.....4,970	.....	.....	.....	.....7.030	N/A.....	.....	.....	07/17/2012.	03/29/2027.
59218@	AE	2	TRAVELERS INS CO (BROWN).....	@....	..	.....	.....1	22,030	75.558	31,831	42,127	31,831	.....	.....2,155	.....	.....	.....	.....7.030	N/A.....	.....	.....	09/25/2012.	12/30/2021.
59218@	AF	9	METROPOLITAN LIFE INS CO (FERGUSON).....	@....	..	.....	.....1	18,765	88.406	25,563	28,915	25,563	.....	.....1,808	.....	.....	.....	.....7.160	N/A.....	.....	.....	11/15/2012.	05/24/2021.
59218@	AG	7	METLIFE INS CO OF CONNECTICUT (GAYDEN).....	@....	..	.....	.....1	25,001	91.520	27,245	29,769	27,245	.....	.....2,321	.....	.....	.....	.....7.180	N/A.....	.....	.....	07/10/2014.	10/15/2019.
594918	BT	0	MICROSOFT CORP.....	....	..	.....2	1FE	378,157	...104.251	396,154	380,000	378,205	.....	.....35	.....	.....	.....3.700	3.720	FA.....	5,585	14,060	08/01/2016.	08/08/2046.

SCHEDULE D - PART 1

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

E10.56

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
594918	BX	1	MICROSOFT CORP.....	.....	.....	2			1FE	526,142	101.447	537,673	530,000	526,596		454			2.875	2.990	FA.....	6,137	7,619	01/30/2017.	02/06/2024.
594918	BY	9	MICROSOFT CORP.....	.....	.....	2			1FE	428,474	103.150	443,545	430,000	428,592		118			3.300	3.340	FA.....	5,715	7,095	01/30/2017.	02/06/2027.
59523U	AN	7	MID-AMERICA APARTMENTS L.....	.....	.....	2			2FE	1,394,752	100.170	1,402,388	1,400,000	1,395,064		311			3.600	3.640	JD.....	4,200	28,280	05/02/2017.	06/01/2027.
595620	AR	6	MIDAMERICAN ENERGY CO.....	.....	.....	2			1FE	49,930	106.862	53,431	50,000	49,931		1			3.950	3.950	FA.....	823	988	01/23/2017.	08/01/2047.
60001P	AD	9	CSM BAKERY SOLUTIONS LLC.....	.....	.....	2			5FE	4,651,650	96.000	5,222,400	5,440,000	4,651,650					8.899	14.250	MON...	95,693	179,541	07/24/2017.	05/23/2021.
60114#	AA	1	MILLS FLEET FARM TL.....	.....	.....				4	832,156	98.530	836,657	849,138	836,657		2,808			7.067	7.560	MON...		58,200	02/26/2016.	02/26/2022.
60871R	AD	2	MOLSON COORS BREWING CO.....	.....	.....				2FE	1,228,927	113.404	1,213,425	1,070,000	1,224,570		(3,670)			5.000	4.060	MN.....	8,917	53,500	10/18/2016.	05/01/2042.
60871R	AG	5	MOLSON COORS BREWING CO.....	.....	.....			2	2FE	3,435,371	97.878	3,582,335	3,660,000	3,453,364		17,857			3.000	3.770	JJ.....	50,630	72,760	03/14/2017.	07/15/2026.
60871R	AP	5	MOLSON COORS BREWING CO.....	.....	.....			2,5,7	2FE	239,798	99.443	238,665	240,000	239,861		52			2.250	2.270	MS.....	1,590	2,700	03/06/2017.	03/15/2020.
610202	BN	2	MONONGAHELA POWER CO.....	.....	.....			2	2FE	189,783	106.000	201,401	190,000	189,854		20			4.100	4.110	AO.....	1,645	7,790	11/19/2013.	04/15/2024.
61166W	AN	1	MONSANTO CO.....	.....	.....			2	1FE	2,030,054	104.233	2,063,826	1,980,000	2,029,624		(431)			4.200	3.990	JJ.....	38,346		09/29/2017.	07/15/2034.
615326	B*	5	MONUMENTAL LIFE INSURANCE (AIKEN).....	@.....	.....				1	58,367	67.139	80,031	119,200	80,031		5,453				6.930	N/A.....			12/13/2011.	05/13/2030.
615326	B@	3	MONUMENTAL LIFE INSURANCE (ST. CROIX).....	@.....	.....				1	45,030	81.946	68,179	83,200	68,179		4,644				7.070	N/A.....			02/14/2012.	02/19/2023.
615326	C#	0	MONUMENTAL LIFE INS CO (SCOTT).....	@.....	.....				1	23,530	79.684	26,774	33,600	26,774		1,787				6.760	N/A.....			10/18/2012.	12/01/2024.
615326	C*	4	MONUMENTAL LIFE INSURANCE (HARRIS).....	@.....	.....				1	220,766	69.910	271,981	389,040	271,981		18,320				6.830	N/A.....			03/30/2012.	12/01/2030.
615326	C@	2	MONUMENTAL LIFE INSURANCE (LEDA).....	@.....	.....				1	22,126	75.017	33,758	45,000	33,758		2,394				7.370	N/A.....			04/03/2012.	10/15/2025.
615326	D#	9	MONUMENTAL LIFE INS CO (AIKEN).....	@.....	.....				1	43,279	45.386	45,262	99,724	45,262		2,749				6.210	N/A.....			11/21/2012.	01/13/2037.
615326	D*	3	MONUMENTAL LIFE INS CO (BRAKE).....	@.....	.....				1	41,676	85.814	49,892	58,140	49,892		3,627				7.410	N/A.....			11/21/2012.	03/16/2022.
615326	E#	8	MONUMENTAL LIFE INSUR CO (TUBBS-SPANN).....	@.....	.....				1	29,073	60.044	31,542	52,531	31,542		2,237				6.880	N/A.....			03/28/2013.	12/17/2031.
615326	E@	0	MONUMENTAL LIFE INS CO (BUTCHER).....	@.....	.....				1	32,626	80.854	40,427	50,000	40,427		2,718				6.970	N/A.....			12/11/2012.	04/07/2023.
615326	F#	7	MONUMENTAL LIFE INSUR CO (HOLLINS).....	@.....	.....				1	66,476	84.673	78,475	92,680	78,475		4,937				6.560	N/A.....			04/18/2013.	03/01/2023.
615326	F*	1	MONUMENTAL LIFE INSUR CO (SCOTT).....	@.....	.....				1	42,936	72.035	53,725	74,580	53,725		3,431				6.760	N/A.....			04/11/2013.	10/01/2034.
615326	F@	9	MONUMENTAL LIFE INSURANCE CO (SOWELL).....	@.....	.....				1	89,022	71.760	107,077	149,216	107,077		13,634				7.240	N/A.....			08/27/2013.	09/29/2022.
615326	G#	6	MONUMENTAL LIFE INSUR CO (EPPERSON).....	@.....	.....				1	81,507	54.587	95,432	174,823	95,432		6,386				7.080	N/A.....			07/25/2013.	02/03/2035.
615326	G*	0	MONUMENTAL LIFE INSURANCE CO (HOLLINS).....	@.....	.....				1	106,153	85.403	126,375	147,974	126,375		7,230				6.200	N/A.....			06/06/2013.	03/01/2023.
615326	G@	8	MONUMENTAL LIFE INSURANCE CO (GLADSTONE).....	@.....	.....				1	18,446	85.033	25,510	30,000	25,510		1,768				7.440	N/A.....			06/28/2013.	04/04/2020.
615326	H#	5	MONUMENTAL LIFE INSUR CO (SOWELL).....	@.....	.....				1	41,505	73.265	49,088	67,000	49,088		8,062				6.770	N/A.....			04/18/2013.	09/29/2022.
615326	H*	9	MONUMENTAL LIFE INSURANCE CO (MOORE).....	@.....	.....				1	31,375	93.434	42,980	46,000	42,980		2,855				7.440	N/A.....			07/31/2013.	11/01/2019.
615326	H@	7	MONUMENTAL LIFE INSURANCE CO (POWELL).....	@.....	.....				1	105,036	83.196	123,110	147,975	123,110		8,577				7.300	N/A.....			08/22/2013.	03/01/2023.
615326	J#	3	MONUMENTAL LIFE INSURANCE COMPANY (RAY).....	@.....	.....				1	61,913	59.163	62,296	105,295	62,296		4,254				7.200	N/A.....			11/28/2013.	04/08/2033.
615326	J*	7	MONUMENTAL LIFE INSURANCE CO (GLADSTONE).....	@.....	.....				1	29,541	84.347	40,795	48,365	40,795		2,963				7.830	N/A.....			09/19/2013.	04/04/2020.
615326	J@	5	MONUMENTAL LIFE INSURANCE CO (SCOTT).....	@.....	.....				1	33,728	72.316	41,438	57,300	41,438		2,850				7.320	N/A.....			10/31/2013.	10/01/2034.
615326	K#	1	MONUMENTAL LIFE INSURANCE CO (SMITH).....	@.....	.....				1	32,576	60.441	43,226	71,518	43,226		2,951				7.320	N/A.....			12/31/2013.	07/19/2028.
615326	K*	5	MONUMENTAL LIFE INSURANCE CO (JOLLEY).....	@.....	.....				1	112,097	66.153	126,935	191,882	126,935		8,814				7.310	N/A.....			12/10/2013.	10/16/2029.
615326	K@	3	MONUMENTAL LIFE INSURANCE CO (WATIE).....	@.....	.....				1	31,793	83.950	42,815	51,000	42,815		3,043				7.650	N/A.....			12/17/2013.	05/16/2020.
615326	L*	4	MONUMENTAL LIFE INSURANCE CO (TEMPLE).....	@.....	.....				1	18,262	74.259	21,676	29,190	21,676		1,562				7.760	N/A.....			01/16/2014.	08/11/2024.
615326	L@	2	MONUMENTAL LIFE INSURANCE CO (JOHNS).....	@.....	.....				1	52,165	56.783	58,272	102,621	58,272		3,865				6.990	N/A.....			02/28/2014.	12/07/2034.
615326	M#	9	AEGON ASSIGNMENT CORP (WATIE).....	@.....	.....				1	20,418	85.005	24,652	29,000	24,652		1,631				7.080	N/A.....			05/22/2014.	05/16/2020.
615326	M@	1	AEGON ASSIGNMENT CORP (HESTER).....	@.....	.....				1	44,480	91.398	54,634	59,775	54,634		3,508				6.810	N/A.....			05/15/2014.	06/29/2019.
615326	N#	8	MONUMENTAL LIFE INSURANCE (SCOTT).....	@.....	.....				1	16,359	61.100	18,514	30,300	18,514		1,176				6.620	N/A.....			06/19/2014.	10/01/2034.
615326	N*	2	AEGON ASSIGNMENT CORP (TEMPLE).....	@.....	.....				1	19,200	77.002	22,331	29,000	22,331		1,415				6.760	N/A.....			05/22/2014.	08/11/2024.
615326	N@	0	MONUMENTAL LIFE INSURANCE CO (GLADSTONE).....	@.....	.....				1	12,082	85.694	15,425	18,000	15,425		1,020				7.070	N/A.....			06/05/2014.	04/04/2020.

SCHEDULE D - PART 1

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

E10.57

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
615326	P#	6	AEGON STRUCTURED STLMTS INC (ALLISON).....	@....	..	1	46,587	...65.236	48,928	75,000	48,928	.....	.....5,282	.....	.....	.....	6.290	N/A.....	.....	.....	11/13/2014.	03/07/2027.
615326	P*	0	AEGON ASSIGNMENT CORP (WOODHOUSE).....	@....	..	1	579,496	...64.182	702,064	1,093,862	702,064	.....	.....41,719	.....	.....	.....	6.480	N/A.....	.....	.....	06/26/2014.	02/01/2032.
615326	P@	8	AEGON STRUCTURED SETTLEMENTS INC (VAN HE.....	@....	..	1	74,029	...59.338	85,447	144,000	85,447	.....	.....5,327	.....	.....	.....	6.530	N/A.....	.....	.....	06/26/2014.	10/26/2031.
615329	A*	0	MONUMENTAL LIFE INS CO (SCOTT).....	@....	..	1	45,157	...62.781	61,777	98,400	61,777	.....	.....4,104	.....	.....	.....	7.080	N/A.....	.....	.....	12/31/2012.	10/01/2034.
615329	A@	8	MONUMENTAL LIFE INSUR CO (MATLOCK).....	@....	..	1	43,896	...83.392	58,375	70,000	58,375	.....	.....4,080	.....	.....	.....	7.510	N/A.....	.....	.....	08/30/2013.	07/04/2020.
61744Y	AG	3	MORGAN STANLEY.....	.....	.....2	...1FE	100,000	...102.102	102,103	100,000	100,000	.....	.....	.....	.....	.....2.617	2.610	FMAN.....	393	1,346	04/19/2017.	05/08/2024.
61747Y	CJ	2	MORGAN STANLEY.....	.....	.....	...1FE	875,231	...105.381	906,280	860,000	865,458	.....	.....(2,233)	.....	.....	.....5.625	5.230	MS.....	13,169	48,375	08/03/2012.	09/23/2019.
61747Y	DU	6	MORGAN STANLEY.....	.....	.....	...2FE	2,814,150	...104.184	2,820,264	2,707,000	2,798,318	.....	.....(14,625)	.....	.....	.....4.100	3.400	MN.....	12,024	110,987	02/02/2017.	05/22/2023.
62582#	AA	0	MUNCH SUPPLY.....	.....	.....	....4	2,150,421	...99.168	2,169,413	2,187,610	2,169,413	.....	.....8,349	.....	.....	.....8.067	8.580	MON.....	14,808	175,982	04/01/2015.	04/01/2020.
637417	AH	9	NATIONAL RETAIL PROP INC.....	.....	.....2	...2FE	2,992,770	...102.580	3,077,425	3,000,000	2,994,181	.....	.....617	.....	.....	.....4.000	4.020	MN.....	15,333	120,000	10/14/2015.	11/15/2025.
637432	KT	1	NATIONAL RURAL UTIL COOP.....	.....	.....	...1FE	491,051	...100.271	591,601	590,000	589,179	.....	.....12,984	.....	.....	.....5.450	7.170	FA.....	13,398	32,155	12/05/2008.	02/01/2018.
637432	NN	1	NATIONAL RURAL UTIL COOP.....	.....	.....2	...1FE	1,995,900	...99.265	1,985,303	2,000,000	1,996,142	.....	.....242	.....	.....	.....3.050	3.070	AO.....	11,183	30,500	04/18/2017.	04/25/2027.
638585	BF	5	BANK OF AMERICA CORP.....	C.....	..	...2FE	1,067,720	...123.287	1,232,874	1,000,000	1,053,370	.....	.....(3,680)	.....	.....	.....6.800	6.090	MS.....	20,022	68,000	09/11/2013.	03/15/2028.
63864*	AC	7	NATIONWIDE LIFE INSURANCE CO (HENDERSON).....	@....	..	1	25,271	...81.176	34,094	42,000	34,094	.....	.....2,253	.....	.....	.....7.070	7.070	N/A.....	.....	.....	06/28/2013.	04/14/2023.
63946B	AD	2	NBCUNIVERSAL MEDIA LLC.....	.....	.....	...1FE	638,135	...106.541	643,511	604,000	615,277	.....	.....(4,192)	.....	.....	.....5.150	4.290	AO.....	5,271	31,106	08/26/2011.	04/30/2020.
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....	.....	.....	...1FE	109,917	...105.987	105,988	100,000	105,121	.....	.....(1,467)	.....	.....	.....4.375	2.710	AO.....	1,094	4,375	08/06/2014.	04/01/2021.
640204	AB	9	NEIMAN MARCUS GROUP INC.....	.....	.....	...5FE	25,328	...62.250	15,563	25,000	25,260	.....	.....(3)	.....	.....	.....7.125	6.980	JD.....	148	1,781	12/17/1998.	06/01/2028.
649322	AC	8	NY & PRESBYTERIAN HOSPIT.....	.....	.....	...1FE	229,993	...100.781	231,798	230,000	230,000	.....	.....	.....	.....	.....3.563	3.560	FA.....	3,415	8,946	06/21/2016.	08/01/2036.
64952*	AQ	7	NEW YORK LIFE INSURANCE (LAWLOR).....	@....	..	1	129,283	...53.466	178,136	333,175	178,136	.....	.....12,087	.....	.....	.....	6.910	N/A.....	.....	.....	12/06/2011.	12/07/2037.
64952*	AR	5	NEW YORK LIFE INSURANCE (HINOJOS).....	@....	..	1	20,141	...78.558	24,689	31,428	24,689	.....	.....1,837	.....	.....	.....7.570	N/A.....	.....	.....	.....	12/08/2011.	08/01/2024.
64952*	AS	3	NEW YORK LIFE INSURANCE (MCMILLAN).....	@....	..	1	24,546	...70.158	30,957	44,124	30,957	.....	.....2,274	.....	.....	.....7.480	N/A.....	.....	.....	.....	12/15/2011.	05/26/2026.
64952*	AT	1	NEW YORK LIFE INSURANCE (BUSH).....	@....	..	1	58,790	...48.956	88,562	180,900	88,562	.....	.....5,922	.....	.....	.....6.940	N/A.....	.....	.....	.....	01/31/2012.	10/15/2028.
64952*	AU	8	NEW YORK LIFE INSURANCE (MOSS).....	@....	..	1	26,303	...80.632	32,817	40,700	32,817	.....	.....2,344	.....	.....	.....7.260	N/A.....	.....	.....	.....	01/31/2012.	02/01/2024.
64952*	AV	6	NEW YORK LIFE INSURANCE (UNDERWOOD).....	@....	..	1	6,468	...94.119	8,235	8,750	8,235	.....	.....970	.....	.....	.....7.700	N/A.....	.....	.....	.....	02/09/2012.	10/15/2018.
64952*	AW	4	NEW YORK LIFE INSURANCE (FETTIG).....	@....	..	1	11,312	...93.153	13,926	14,950	13,926	.....	.....1,028	.....	.....	.....7.500	N/A.....	.....	.....	.....	02/29/2012.	11/01/2019.
64952*	AX	2	NEW YORK LIFE INSURANCE (CHAPMAN).....	@....	..	1	171,178	...74.492	200,454	269,092	200,454	.....	.....14,918	.....	.....	.....7.590	N/A.....	.....	.....	.....	03/13/2012.	01/15/2026.
64952*	AY	0	NEW YORK LIFE INSURANCE (GRIFFIS).....	@....	..	1	19,353	...86.282	25,470	29,520	25,470	.....	.....1,903	.....	.....	.....7.650	N/A.....	.....	.....	.....	04/10/2012.	12/10/2021.
64952*	AZ	7	NEW YORK LIFE INSURANCE (DISMUKE).....	@....	..	1	3,998	...98.713	5,113	5,180	5,113	.....	.....396	.....	.....	.....7.940	N/A.....	.....	.....	.....	05/31/2012.	04/15/2018.
64952*	BA	1	NEW YORK LIFE INSURANCE (UNDERWOOD).....	@....	..	1	3,264	...93.986	3,994	4,250	3,994	.....	.....471	.....	.....	.....7.800	N/A.....	.....	.....	.....	06/12/2012.	10/18/2018.
64952*	BB	9	NEW YORK LIFE INSURANCE COMPANY (LAWLOR).....	@....	..	1	116,617	...30.192	149,442	494,969	149,442	.....	.....9,814	.....	.....	.....6.810	N/A.....	.....	.....	.....	06/19/2012.	04/07/2042.
64952*	BC	7	NEW YORK LIFE INSURANCE COMPANY (HENRY).....	@....	..	1	42,927	...71.765	55,990	78,018	55,990	.....	.....3,924	.....	.....	.....7.200	N/A.....	.....	.....	.....	06/19/2012.	09/29/2025.
64952*	BD	5	NEW YORK LIFE INSURANCE CO. (GRIFFIS).....	@....	..	1	32,732	...67.223	41,584	61,860	41,584	.....	.....2,956	.....	.....	.....7.310	N/A.....	.....	.....	.....	06/29/2012.	03/10/2027.
64952*	BE	3	NEW YORK LIFE INSURANCE CO. (HURT).....	@....	..	1	38,498	...71.569	46,672	65,211	46,672	.....	.....3,384	.....	.....	.....7.470	N/A.....	.....	.....	.....	07/05/2012.	04/06/2027.
64952*	BF	0	NEW YORK LIFE INSURANCE COMPANY (ELEY).....	@....	..	1	41,493	...70.762	52,104	73,632	52,104	.....	.....3,636	.....	.....	.....7.030	N/A.....	.....	.....	.....	07/17/2012.	07/01/2030.
64952*	BG	8	NEW YORK LIFE INSURANCE COMPANY (FARREN).....	@....	..	1	65,437	...84.979	90,524	106,525	90,524	.....	.....5,962	.....	.....	.....6.810	N/A.....	.....	.....	.....	07/17/2012.	06/22/2020.
64952*	BH	6	NEW YORK LIFE INSURANCE COMPANY (ORR).....	@....	..	1	57,979	...48.178	83,716	173,760	83,716	.....	.....5,476	.....	.....	.....6.780	N/A.....	.....	.....	.....	07/26/2012.	08/27/2034.
64952*	BL	7	NEW YORK LIFE INS CO (FARREN).....	@....	..	1	84,665	...85.247	119,347	140,000	119,347	.....	.....7,454	.....	.....	.....6.460	N/A.....	.....	.....	.....	09/04/2012.	06/22/2020.
64952*	BM	5	NEW YORK LIVE INS CO (QUIRINDONGO).....	@....	..	1	56,208	...70.613	63,764	90,300	63,764	.....	.....4,332	.....	.....	.....6.900	N/A.....	.....	.....	.....	09/04/2012.	10/19/2028.
64952*	BN	3	NEW YORK LIFE INS CO (MEEK).....	@....	..	1	50,947	...88.684	59,862	67,500	59,862	.....	.....3,862	.....	.....	.....6.540	N/A.....	.....	.....	.....	09/20/2012.	09/01/2021.
64952*	BP	8	NEW YORK LIFE INS CO (DOUCETTE).....	@....	..	1	24,056	...85.942	28,490	33,150	28,490	.....	.....2,052	.....	.....	.....7.350	N/A.....	.....	.....	.....	09/25/2012.	03/15/2022.
64952*	BQ	6	NEW YORK LIFE INS CO (LAWLOR).....	@....	..	1	85,339	...45.394	102,347	225,463	102,347	.....	.....6,507	.....	.....	.....6.480	N/A.....	.....	.....	.....	10/11/2012.	09/07/2042.
64952*	BR	4	NEW YORK LIFE INS CO (GRIFFIS).....	@....	..	1	28,078	...68.653	32,542	47,400	32,542	.....	.....2,182	.....	.....	.....6.880	N/A.....	.....	.....	.....	11/30/2012.	03/10/2027.
64952*	BT	0	NEW YORK LIFE INS CO (WILLIAMSON).....	@....	..	1	21,822	...90.919	28,727	31,596	28,727	.....	.....2,024	.....	.....	.....7.200	N/A.....	.....	.....	.....	12/20/2012.	08/15/2020.

SCHEDULE D - PART 1

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

E10.58

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	O	T	R	E	A	A	A	A	S
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64952*	BU	7	NEW YORK LIFE INS CO (LAWLOR).....	@....	..	1	65,716	33.874	77,619	229,139	77,619	.....	.....4,925	.....	.....	.....	.....6.670	N/A.....	.....	.....	12/27/2012.	11/07/2042.
64952*	BV	5	NEW YORK LIFE INS CO (DOUCETTE).....	@....	..	1	18,364	85.053	21,714	25,530	21,714	.....	.....1,673	.....	.....	.....	.....8.160	N/A.....	.....	.....	12/27/2012.	03/15/2022.
64952*	BW	3	NEW YORK LIFE INSURANCE COMPANY (ELEY).....	@....	..	1	24,058	66.192	27,615	41,718	27,615	.....	.....1,377	.....	.....	.....	.....5.240	N/A.....	.....	.....	01/29/2013.	07/01/2031.
64952*	BX	1	NEW YORK LIFE INSURANCE COMPANY(SYLMAN).....	@....	..	1	28,807	83.046	36,540	44,000	36,540	.....	.....2,836	.....	.....	.....	.....7.550	N/A.....	.....	.....	02/12/2013.	12/15/2021.
64952*	BY	9	NEW YORK LIFE INSURANCE COMPANY (FERERA).....	@....	..	1	18,106	78.503	19,626	25,000	19,626	.....	.....3,001	.....	.....	.....	.....5.220	N/A.....	.....	.....	02/28/2013.	10/01/2022.
64952*	BZ	6	NEW YORK LIFE INSURANCE CO (MCMILLAN).....	@....	..	1	417,502	59.773	473,041	791,390	473,041	.....	.....32,374	.....	.....	.....	.....7.220	N/A.....	.....	.....	06/28/2013.	12/06/2032.
64952*	CA	0	NEW YORK LIFE INSURANCE CO (DOUCETTE).....	@....	..	1	7,543	84.842	8,654	10,200	8,654	.....	.....677	.....	.....	.....	.....8.300	N/A.....	.....	.....	06/28/2013.	03/15/2022.
64952*	CB	8	NEW YORK LIFE INSURANCE CO (MCMILLAN).....	@....	..	1	143,216	47.751	167,861	351,527	167,861	.....	.....11,736	.....	.....	.....	.....7.380	N/A.....	.....	.....	08/06/2013.	03/06/2039.
64952*	CC	6	NEW YORK LIFE INSURANCE CO (KENDRICKS).....	@....	..	1	552,687	54.403	653,867	1,201,883	653,867	.....	.....45,516	.....	.....	.....	.....7.100	N/A.....	.....	.....	09/05/2013.	06/13/2035.
64952*	CD	4	NEW YORK LIFE INSURANCE COMPANY (SMITH).....	@....	..	1	86,863	91.734	100,567	109,629	100,567	.....	.....7,135	.....	.....	.....	.....7.460	N/A.....	.....	.....	09/12/2013.	05/01/2020.
64952*	CE	2	NEW YORK LIFE INSURANCE COMPANY (HALL).....	@....	..	1	41,550	87.343	47,454	54,330	47,454	.....	.....3,377	.....	.....	.....	.....7.480	N/A.....	.....	.....	09/30/2013.	11/01/2021.
64952*	CF	9	NEW YORK LIFE INSURANCE COMPANY (GIBBS).....	@....	..	1	116,945	79.476	142,854	179,744	142,854	.....	.....9,859	.....	.....	.....	.....7.240	N/A.....	.....	.....	10/08/2013.	10/01/2024.
64952*	CG	7	NEW YORK LIFE INSURANCE CO (HALBRUNER).....	@....	..	1	21,328	82.019	24,606	30,000	24,606	.....	.....1,749	.....	.....	.....	.....7.650	N/A.....	.....	.....	10/31/2013.	09/08/2020.
64952*	CH	5	NEW YORK LIFE INSURANCE COMPANY (PITTS).....	@....	..	1	463,344	73.679	565,273	767,207	565,273	.....	.....38,036	.....	.....	.....	.....7.090	N/A.....	.....	.....	11/28/2013.	12/01/2027.
64952*	CJ	1	NEW YORK LIFE INS CO (LAMPONE-TAYLOR).....	@....	..	1	30,442	59.045	35,301	59,787	35,301	.....	.....2,251	.....	.....	.....	.....6.810	N/A.....	.....	.....	02/28/2014.	06/01/2031.
64952*	CK	8	NEW YORK LIFE INSURANCE COMPANY (KING).....	@....	..	1	231,922	56.041	259,538	463,120	259,538	.....	.....16,425	.....	.....	.....	.....6.650	N/A.....	.....	.....	04/11/2014.	02/09/2036.
64952*	CL	6	NEW YORK LIFE INSUR CO (LAMPONE-TAYLOR).....	@....	..	1	41,898	48.909	46,693	95,470	46,693	.....	.....3,057	.....	.....	.....	.....6.800	N/A.....	.....	.....	03/31/2014.	06/01/2037.
64952*	CM	4	NEW YORK LIFE INSURANCE COMPANY (STELL).....	@....	..	1	17,439	71.711	22,231	31,000	22,231	.....	.....1,469	.....	.....	.....	.....7.070	N/A.....	.....	.....	06/12/2014.	11/11/2022.
64952*	CN	2	NEW YORK LIFE INSURANCE (FERERA).....	@....	..	1	62,503	60.021	78,028	130,000	78,028	.....	.....4,758	.....	.....	.....	.....6.490	N/A.....	.....	.....	06/19/2014.	10/28/2027.
64952*	CP	7	NEW YORK LIFE INS AND ANNUITY CORP (SOTO).....	@....	..	1	24,557	74.274	27,390	36,877	27,390	.....	.....1,847	.....	.....	.....	.....7.070	N/A.....	.....	.....	06/26/2014.	02/01/2027.
64952*	CQ	5	NEW YORK LIFE INS AND ANNUITY CORP (ELLI).....	@....	..	1	61,941	63.871	67,544	105,750	67,544	.....	.....4,063	.....	.....	.....	.....6.270	N/A.....	.....	.....	09/04/2014.	12/20/2033.
64952*	CR	3	NY LIFE INS AND ANN CORP (PERRY-STINSON).....	@....	..	1	153,278	46.923	183,533	391,133	183,533	.....	.....10,438	.....	.....	.....	.....6.030	N/A.....	.....	.....	12/04/2014.	02/28/2043.
64952*	CS	1	NEW YORK LIFE INS AND ANN CORP (WALTERS).....	@....	..	1	63,532	76.306	76,306	100,000	76,306	.....	.....4,521	.....	.....	.....	.....6.290	N/A.....	.....	.....	12/31/2014.	06/05/2022.
64952*	CT	9	NY LIFE INS AND ANNUITY CORP (MULICAN).....	@....	..	1	47,641	95.358	57,691	60,499	57,691	.....	.....3,419	.....	.....	.....	.....6.290	N/A.....	.....	.....	11/13/2014.	10/12/2018.
64952V	18	8	NEW YORK LIFE INSURANCE (HUNTER).....	@....	..	1	211,174	57.965	295,184	509,246	295,184	.....	.....20,278	.....	.....	.....	.....6.950	N/A.....	.....	.....	11/23/2011.	02/17/2040.
64952W	CE	1	NEW YORK LIFE GLOBAL FDG.....	.....	..	.....1FE	319,530	98.689	315,806	320,000	319,686	.....	.....92	.....	.....	.....2.000	2.030	AO.....	1,387	6,400	04/06/2016.	04/13/2021.
64953@	AB	7	NEW YORK LIFE INSURANCE CO (KOTTMAN).....	@....	..	1	33,734	82.282	45,255	55,000	45,255	.....	.....3,065	.....	.....	.....	.....7.030	N/A.....	.....	.....	07/31/2012.	10/12/2020.
64953@	AC	5	NEW YORK LIFE INSURANCE COMPANY (SYLMAN).....	@....	..	1	75,748	86.916	83,440	96,000	83,440	.....	.....4,889	.....	.....	.....	.....5.390	N/A.....	.....	.....	05/31/2013.	12/15/2021.
64953@	AD	3	NEW YORK LIFE INS & ANNUITY (CARLETON).....	@....	..	1	39,045	65.475	40,922	62,500	40,922	.....	.....2,592	.....	.....	.....	.....6.760	N/A.....	.....	.....	06/30/2014.	11/21/2028.
64953@	AE	1	NEW YORK LIFE INS AND ANNUITY COR (BACA).....	@....	..	1	53,264	84.962	58,624	69,000	58,624	.....	.....3,362	.....	.....	.....	.....5.950	N/A.....	.....	.....	01/30/2015.	09/24/2023.
64953A	13	4	NEW YORK LIFE INSURANCE (MERGERSON).....	@....	..	1	23,109	59.621	35,773	60,000	35,773	.....	.....2,479	.....	.....	.....	.....7.200	N/A.....	.....	.....	11/23/2011.	08/15/2027.
651229	AW	6	NEWELL RUBBERMAID INC.....	.....	....2,5,7	2FE	3,109,110	104.440	3,133,225	3,000,000	3,098,635	.....	.....(9,844)	.....	.....	.....4.200	3.720	AO.....	31,500	126,000	02/01/2017.	04/01/2026.
651229	AX	4	NEWELL BRANDS INC.....	.....	....2,5,7	2FE	2,247,600	117.038	2,340,773	2,000,000	2,240,115	.....	.....(7,485)	.....	.....	.....5.375	4.410	AO.....	26,875	107,500	02/02/2017.	04/01/2036.
65365@	AB	6	NICE PAK PRODUCTS TL.....	.....	.....	.....4	1,954,939	99.525	1,961,360	1,970,705	1,961,360	.....	.....3,352	.....	.....	.....7.694	7.950	MON...	12,719	132,791	08/03/2015.	06/12/2020.
65473Q	BF	9	NISOURCE FINANCE CORP.....	.....	.....	.....2	29,975	109.607	32,882	30,000	29,975	.....	.....	.....	.....	.....4.375	4.380	MN.....	168	631	05/11/2017.	05/15/2047.
654894	AF	1	NOBLE ENERGY INC.....	.....	.....	.....2FE	1,260,070	126.296	1,262,966	1,000,000	1,236,741	.....	.....(19,890)	.....	.....	.....8.000	4.800	AO.....	20,000	80,000	10/24/2016.	04/01/2027.
655044	AG	0	NOBLE ENERGY INC.....	.....	.....2	2FE	169,031	110.676	188,150	170,000	169,095	.....	.....16	.....	.....	.....5.250	5.280	MN.....	1,140	8,925	11/05/2013.	11/15/2043.
655044	AP	0	NOBLE ENERGY INC.....	.....	.....2	2FE	309,033	100.305	310,948	310,000	309,055	.....	.....22	.....	.....	.....3.850	3.880	JJ.....	4,509	.....	08/08/2017.	01/15/2028.
655664	AR	1	NORDSTROM INC.....	.....	....2,5,7	2FE	9,540	96.406	9,641	10,000	9,548	.....	.....8	.....	.....	.....5.000	5.320	JJ.....	231	500	01/05/2017.	01/15/2044.
655844	AF	5	NORFOLK SOUTHERN CORP.....	C....	.....	.....2FE	458,350	146.245	621,542	425,000	455,869	.....	.....(342)	.....	.....	.....7.050	6.390	MN.....	4,994	29,963	05/23/2007.	05/01/2037.
655844	AW	8	NORFOLK SOUTHERN CORP.....	.....	.....	.....2FE	78,323	114.689	80,282	70,000	76,291	.....	.....(706)	.....	.....	.....5.590	4.160	MN.....	478	3,913	12/03/2015.	05/17/2025.
655844	AX	6	NORFOLK SOUTHERN CORP.....	.....	.....	.....2FE	3,709,745	118.333	3,845,847	3,250,000	3,686,555	.....	.....(23,190)	.....	.....	.....5.640	4.140	MN.....	22,403	183,300	03/14/2017.	05/17/2029.
655844	BP	2	NORFOLK SOUTHERN CORP.....	.....	....2,5,7	2FE	3,089,340	105.510	3,165,322	3,000,000	3,065,274	.....	.....(10,011)	.....	.....	.....3.850	3.430	JJ.....	53,258	115,500	07/09/2015.	01/15/2024.

SCHEDULE D - PART 1

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

E10.59

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655844	BS 6	NORFOLK SOUTHERN CORP.....			2	2FE	1,993,240	98.366	1,967,329	2,000,000	1,994,189		597			2.900	2.930	JD.....	2,578	58,000	05/31/2016.	06/15/2026.	
665772	BQ 1	NORTHERN STATES PWR-MINN.....	C			1FE	1,006,715	122.479	1,224,798	1,000,000	1,005,512		(30)			6.500	6.420	MS.....	21,667	65,000	03/19/2003.	03/01/2028.	
665772	CQ 0	NORTHERN STATES PWR-MINN.....			2	1FE	99,003	101.754	101,754	100,000	99,009		6			3.600	3.650	MS.....	1,080		09/06/2017.	09/15/2047.	
66586G	CD 7	NORTHERN TRUST COMPANY.....				1FE	1,180,473	102.746	1,202,129	1,170,000	1,172,408		(2,385)			6.500	6.150	FA.....	28,730	76,050	08/07/2008.	08/15/2018.	
666807	AQ 5	NORTHROP GRUMMAN SYSTEMS.....				2FE	2,350,098	130.641	2,351,552	1,800,000	2,201,930		(39,798)			7.875	4.560	MS.....	47,250	141,750	01/03/2014.	03/01/2026.	
666807	AW 2	NORTHROP GRUMMAN SYSTEMS.....				2FE	4,347,408	142.472	4,291,284	3,012,000	4,289,646		(56,689)			7.750	3.650	FA.....	88,185	145,235	04/18/2017.	02/15/2031.	
666807	BK 7	NORTHROP GRUMMAN CORP.....			2	2FE	628,986	100.373	632,353	630,000	629,111		114			3.200	3.210	FA.....	8,400	13,440	11/28/2016.	02/01/2027.	
666807	BM 3	NORTHROP GRUMMAN CORP.....			2	2FE	689,897	99.405	685,900	690,000	689,914		17			2.930	2.930	JJ.....	4,380		10/10/2017.	01/15/2025.	
667294	BE 1	NORTHWEST AIR 2007-1 A.....				1FE	2,743,511	107.610	2,792,386	2,594,913	2,716,121		(27,877)			7.027	4.220	MN.....	30,391	182,345	01/31/2017.	11/01/2019.	
66775V	AA 3	NORTHWEST PIPELINE LLC.....			2,5,7	2FE	548,559	101.196	556,578	550,000	548,646		88			4.000	4.030	AO.....	5,500	10,878	03/30/2017.	04/01/2027.	
670346	AK 1	NUCOR CORP.....				1FE	500,761	101.517	507,586	500,000	500,302		(388)			5.850	5.700	JD.....	2,438	29,250	06/17/2008.	06/01/2018.	
67104R	AF 1	OSULLIVAN INDUSTRIES.....			2	6				470,000						10.630		JJ.....			09/26/2003.	10/01/2008.	
67113@	AA 9	OTG MANAGEMENT LLC.....				5	1,113,270	98.949	1,119,511	1,131,400	1,119,511		5,420			10.174	10.620	MON...	19,392	102,953	08/26/2016.	08/23/2021.	
67113@	AB 7	OTG MANAGEMENT LLC DDTL.....				5	75,209	98.137	75,477	76,909	75,477		267			9.735	10.430	MON...	666	3,379	11/30/2017.	08/23/2021.	
674599	CF 0	OCCIDENTAL PETROLEUM COR.....			2	1FE	228,416	113.361	260,732	230,000	228,479		27			4.625	4.660	JD.....	473	10,638	07/08/2015.	06/15/2045.	
674599	CH 6	OCCIDENTAL PETROLEUM COR.....			2	1FE	249,430	102.411	256,030	250,000	249,518		50			3.400	3.420	AO.....	1,794	8,500	03/28/2016.	04/15/2026.	
674599	CJ 2	OCCIDENTAL PETROLEUM COR.....			2	1FE	19,815	110.695	22,139	20,000	19,819		4			4.400	4.450	AO.....	186	880	12/01/2016.	04/15/2046.	
674599	CM 5	OCCIDENTAL PETROLEUM COR.....			2	1FE	129,519	99.415	129,240	130,000	129,577		54			3.000	3.040	FA.....	1,473	3,012	11/02/2016.	02/15/2027.	
680223	AJ 3	OLD REPUBLIC INTL CORP.....			2	2FE	2,118,700	107.113	2,142,276	2,000,000	2,104,545		(12,920)			4.875	3.980	AO.....	24,375	97,500	01/13/2017.	10/01/2024.	
680223	AK 0	OLD REPUBLIC INTL CORP.....			2	2FE	971,440	100.662	1,006,630	1,000,000	973,439		1,999			3.875	4.240	FA.....	13,455	19,375	03/14/2017.	08/26/2026.	
68087*	AA 1	OLIVER STREET DERM -DDTL.....				3	968,963	100.000	968,963	968,963	968,963					8.194	8.300	MON...	221	41,614	12/15/2017.	05/31/2022.	
68087*	AC 7	OLIVER STREET DERM - TL.....				3	1,652,396	98.497	1,657,341	1,682,626	1,657,341		4,945			8.194	8.710	MON...	383	115,857	08/02/2017.	05/31/2022.	
68233D	AP 2	ONCOR ELECTRIC DELIVERY.....				1FE	1,942,838	141.266	2,472,171	1,750,000	1,902,571		(4,048)			7.250	6.330	JJ.....	58,503	126,875	02/05/2004.	01/15/2033.	
682680	AS 2	ONEOK INC.....			2	2FE	1,497,675	101.352	1,520,293	1,500,000	1,497,764		89			4.000	4.010	JJ.....	28,000		07/10/2017.	07/13/2027.	
68389X	BM 6	ORACLE CORP.....			2	1FE	608,052	97.494	584,969	600,000	606,979		(747)			2.650	2.490	JJ.....	7,332	16,253	07/14/2016.	07/15/2026.	
69353R	EP 9	PNC BANK NA.....			2	1FE	249,425	99.901	249,753	250,000	249,714		114			2.300	2.340	JD.....	479	5,750	05/27/2015.	06/01/2020.	
69362B	AJ 1	PSEG POWER LLC.....				2FE	5,498,390	131.846	5,669,419	4,300,000	5,377,050		(48,127)			8.625	5.880	AO.....	78,296	370,875	03/01/2017.	04/15/2031.	
69396@	AA 3	PPT MANAGEMENT HOLDING - DDTL.....				3	246,799	99.407	247,241	248,714	247,241		443			7.600	7.820	MON...	105	22,208	11/15/2017.	12/16/2022.	
69396@	AB 1	PPT MANAGEMENT HOLDING - TL.....				3	1,068,721	98.462	1,072,588	1,089,337	1,072,588		3,721			7.600	8.050	MON...	230	84,021	12/16/2016.	12/16/2022.	
69396@	AC 9	PPT MANAGEMENT HOLDING - REVOLVER.....				3	143,970	100.000	143,970	143,970	143,970					7.600	7.670	MON...	30	4,336	12/29/2017.	12/16/2022.	
694308	GE 1	PACIFIC GAS & ELECTRIC.....				1FE	47,945	126.044	44,115	35,000	45,626		2			6.050	5.850	MS.....	706	2,118	08/02/2012.	03/01/2034.	
694308	GE 1	PACIFIC GAS & ELECTRIC.....	C			1FE	493,875	126.044	630,220	500,000	498,748		26			6.050	5.850	MS.....	10,083	30,250	08/02/2012.	03/01/2034.	
694308	GW 1	PACIFIC GAS & ELECTRIC.....			2	1FE	228,793	101.886	234,338	230,000	229,723		138			3.250	3.280	MS.....	2,201	7,475	09/07/2011.	09/15/2021.	
694308	GY 7	PACIFIC GAS & ELECTRIC.....			2	1FE	9,966	106.868	10,687	10,000	9,994		5			4.500	4.500	JD.....	20	450	11/28/2011.	12/15/2041.	
694308	HC 4	PACIFIC GAS & ELECTRIC.....			2	1FE	198,986	100.973	201,948	200,000	199,406		98			3.250	3.300	JD.....	289	6,500	06/12/2013.	06/15/2023.	
694308	HL 4	PACIFIC GAS & ELECTRIC.....			2	1FE	128,506	104.490	135,838	130,000	128,581		27			4.300	4.360	MS.....	1,646	5,590	11/03/2014.	03/15/2045.	
694308	HR 1	PACIFIC GAS & ELECTRIC.....			2	1FE	98,164	100.103	100,103	100,000	98,199		32			4.000	4.100	JD.....	333	4,000	11/28/2016.	12/01/2046.	
694308	HV 2	PACIFIC GAS & ELECTRIC.....			2,5,7	1FE	348,964	99.064	346,726	350,000	348,972		8			3.300	3.330	JD.....	1,027		11/27/2017.	12/01/2027.	
694308	HX 8	PACIFIC GAS & ELECTRIC.....			2,5,7	1FE	995,640	99.389	993,894	1,000,000	995,647		7			3.950	3.970	JD.....	3,511		11/27/2017.	12/01/2047.	
69447#	AE 2	PACIFIC LIFE INSURANCE (BOARDLEY).....	@			1	67,973	64.806	94,578	145,938	94,578		6,439				6.940	N/A.				01/12/2012.	08/16/2030.
69447#	AF 9	PACIFIC LIFE INSURANCE (BOARDLEY).....	@			1	44,878	49.824	53,858	108,095	53,858		3,690				7.000	N/A.				03/27/2012.	08/16/2033.
69447#	AG 7	PACIFIC LIFE INS CO (MCCLARY).....	@			1	33,878	83.537	41,769	50,000	41,769		2,708				6.720	N/A.				10/18/2012.	09/07/2020.
69447#	AH 5	PACIFIC LIFE INSUR CO (WASHINGTON).....	@			1	25,985	72.379	31,613	43,677	31,613		2,237				7.400	N/A.				03/07/2013.	07/01/2027.

SCHEDULE D - PART 1

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

E10.60

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69447#	AJ	1	PACIFIC LIFE INSURANCE CO (WASHINGTON).....	@....	..		1	26,168	73.308	33,847	46,170	33,847	.....	.....2,296	.....	.....	.....	.....7.080	N/A.....	.....	.....	04/25/2013.	07/01/2027.
69447#	AK	8	PACIFIC LIFE INSURANCE COMPANY (YOUNG).....	@....	..		1	28,352	83.922	31,987	38,115	31,987	.....	.....2,172	.....	.....	.....	.....7.150	N/A.....	.....	.....	06/13/2013.	03/13/2023.
69447#	AL	6	PACIFIC LIFE INSURANCE CO (WASHINGTON).....	@....	..		1	23,975	77.633	29,214	37,631	29,214	.....	.....2,704	.....	.....	.....	.....7.850	N/A.....	.....	.....	09/26/2013.	12/01/2024.
69447#	AM	4	PACIFIC LIFE INSURANCE COMPANY (SHABAZZ).....	@....	..		1	69,444	83.777	79,801	95,253	79,801	.....	.....5,422	.....	.....	.....	.....7.080	N/A.....	.....	.....	11/22/2013.	04/01/2023.
69447#	AN	2	PACIFIC LIFE INSURANCE COMPANY (JONES).....	@....	..		1	20,711	80.451	23,592	29,325	23,592	.....	.....1,825	.....	.....	.....	.....8.200	N/A.....	.....	.....	11/28/2013.	09/14/2023.
69447#	AQ	5	PACIFIC LIFE INSURANCE CO (WASHINGTON).....	@....	..		1	16,748	79.451	19,783	24,900	19,783	.....	.....1,342	.....	.....	.....	.....7.070	N/A.....	.....	.....	06/05/2014.	12/01/2024.
69447#	AR	3	CONFEDERATION LIFE & ANNUITY (DRAWANT).....	@....	..		1	82,887	62.317	102,824	165,000	102,824	.....	.....6,291	.....	.....	.....	.....6.510	N/A.....	.....	.....	07/17/2014.	12/15/2029.
69447#	AS	1	PAC LIFE & ANNUITY SERVICES INC (SIMS).....	@....	..		1	19,653	85.451	22,781	26,659	22,781	.....	.....1,450	.....	.....	.....	.....6.670	N/A.....	.....	.....	09/30/2014.	01/02/2023.
69447@	AA	2	PACIFIC LIFE INSURANCE (BAKER).....	@....	..		1	58,552	49.895	82,235	164,812	82,235	.....	.....5,529	.....	.....	.....	.....6.820	N/A.....	.....	.....	04/10/2012.	06/15/2041.
69447@	AB	0	PACIFIC LIFE INS CO (PORT).....	@....	..		1	77,212	70.406	98,745	140,250	98,745	.....	.....6,293	.....	.....	.....	.....6.460	N/A.....	.....	.....	08/14/2012.	03/01/2030.
69447@	AC	8	PACIFIC LIFE & ANNUITY CO (GEROUX).....	@....	..		1	29,442	61.566	38,578	62,661	38,578	.....	.....2,544	.....	.....	.....	.....6.710	N/A.....	.....	.....	10/04/2012.	12/15/2032.
69447@	AD	6	PACIFIC LIFE INS CO (PORT).....	@....	..		1	32,697	41.758	39,149	93,750	39,149	.....	.....2,508	.....	.....	.....	.....6.630	N/A.....	.....	.....	12/13/2012.	01/01/2036.
69447@	AE	4	PACIFIC LIFE AND ANNUITY CO (BAKER).....	@....	..		1	77,391	50.210	82,444	164,197	82,444	.....	.....5,498	.....	.....	.....	.....6.740	N/A.....	.....	.....	12/20/2012.	06/01/2041.
69447@	AF	1	PACIFIC LIFE & ANNUITY CO (VANDERSLOOT).....	@....	..		1	49,801	70.074	64,880	92,587	64,880	.....	.....4,411	.....	.....	.....	.....6.910	N/A.....	.....	.....	12/20/2012.	12/17/2028.
69447@	AG	9	PACIFIC LIFE AND ANNUITY CO (QUILES).....	@....	..		1	54,890	93.325	64,955	69,600	64,955	.....	.....4,375	.....	.....	.....	.....6.940	N/A.....	.....	.....	12/27/2012.	01/01/2020.
69447@	AH	7	PACIFIC LIFE AND ANNUITY CO (GEROUX).....	@....	..		1	29,935	58.138	38,699	66,563	38,699	.....	.....2,722	.....	.....	.....	.....7.410	N/A.....	.....	.....	03/05/2013.	10/15/2033.
69447@	AJ	3	PACIFIC LIFE AND ANNUITY CO (QUILES).....	@....	..		1	11,359	93.466	13,885	14,855	13,885	.....	.....915	.....	.....	.....	.....6.780	N/A.....	.....	.....	05/07/2013.	01/01/2020.
69447@	AK	0	PACIFIC LIFE INSURANCE CO (WASHINGTON).....	@....	..		1	12,349	72.299	12,363	17,100	12,363	.....	.....878	.....	.....	.....	.....7.430	N/A.....	.....	.....	07/31/2013.	07/01/2027.
69447@	AL	8	PACIFIC LIFE AND ANNUITY CO (HADAWAY).....	@....	..		1	86,712	61.604	102,260	165,995	102,260	.....	.....7,173	.....	.....	.....	.....7.400	N/A.....	.....	.....	09/19/2013.	09/15/2031.
69447@	AM	6	PACIFIC LIFE AND ANNUITY CO (HADAWAY).....	@....	..		1	117,722	55.517	134,388	242,065	134,388	.....	.....9,245	.....	.....	.....	.....7.240	N/A.....	.....	.....	11/05/2013.	01/15/2035.
69447@	AN	4	PACIFIC LIFE AND ANNUITY CO (GEROUX).....	@....	..		1	42,815	60.051	50,832	84,647	50,832	.....	.....3,538	.....	.....	.....	.....7.330	N/A.....	.....	.....	12/26/2013.	12/15/2032.
69447@	AP	9	PACIFIC LIFE AND ANNUITY CO (MORENO).....	@....	..		1	11,095	60.250	13,255	22,000	13,255	.....	.....967	.....	.....	.....	.....7.870	N/A.....	.....	.....	01/31/2014.	10/11/2028.
69447@	AQ	7	PACIFIC LIFE AND ANNUITY CO (HOLMAN).....	@....	..		1	123,341	64.673	138,842	214,683	138,842	.....	.....9,811	.....	.....	.....	.....7.410	N/A.....	.....	.....	02/13/2014.	02/24/2031.
69447@	AR	5	PACIFIC LIFE INSURANCE CO (WASHINGTON).....	@....	..		1	33,079	79.753	36,407	45,650	36,408	.....	.....2,428	.....	.....	.....	.....6.950	N/A.....	.....	.....	03/06/2014.	12/01/2024.
69447@	AS	3	PACIFIC LIFE AND ANNUITY CO (GEROUX).....	@....	..		1	111,269	51.332	130,220	253,681	130,220	.....	.....8,126	.....	.....	.....	.....6.540	N/A.....	.....	.....	04/11/2014.	01/15/2037.
69447@	AT	1	PACIFIC LIFE & ANNUITY SVS INC (BURDETT).....	@....	..		1	20,020	81.002	23,057	28,464	23,057	.....	.....2,550	.....	.....	.....	.....7.090	N/A.....	.....	.....	05/30/2014.	04/24/2024.
69447@	AU	8	PACIFIC LIFE AND ANNUITY COMPANY (KUHRE).....	@....	..		1	14,245	90.155	16,278	18,055	16,278	.....	.....1,111	.....	.....	.....	.....7.080	N/A.....	.....	.....	06/05/2014.	01/01/2021.
69447@	AV	6	PACIFIC LIFE & ANN SVC INC (ANDERSON).....	@....	..		1	10,501	94.799	11,825	12,474	11,825	.....	.....817	.....	.....	.....	.....7.140	N/A.....	.....	.....	08/14/2014.	06/28/2019.
69447@	AW	4	PAC LIFE & ANN SERVICES INC (DONAHUE).....	@....	..		1	78,262	60.540	86,522	142,916	86,522	.....	.....4,949	.....	.....	.....	.....6.230	N/A.....	.....	.....	09/30/2014.	01/01/2035.
69447@	AX	2	PACIFIC LIFE AND ANNSVCS INC (MELENDEZ).....	@....	..		1	33,379	64.907	33,298	51,301	33,298	.....	.....2,890	.....	.....	.....	.....6.290	N/A.....	.....	.....	12/24/2014.	06/10/2026.
69447@	AY	0	PACIFIC INS CO LTD (GEROUX).....	@....	..		1	80,992	56.410	87,719	155,501	87,719	.....	.....5,067	.....	.....	.....	.....6.030	N/A.....	.....	.....	12/31/2014.	01/15/2037.
695156	AQ	2	PACKAGING CORP OF AMERIC.....	.....	.....2,5,7	.....	.....2FE	119,682	107.577	129,093	120,000	119,799	.....	.....30	.....	.....	.....4.500	4.530	MN.....	900	5,400	10/15/2013.	11/01/2023.
69527@	AA	5	PADI HOLDINGS - REVOLVER.....	.....	.....	.....	.....3	15,766	100.000	15,766	15,766	15,766	.....	.....	.....	.....	.....7.870	7.960	MON...	7	585	10/31/2017.	04/26/2022.
69527@	AB	3	PADI HOLDINGS - TL.....	.....	.....	.....	.....3Z	597,412	98.865	600,267	607,153	600,267	.....	.....2,855	.....	.....	.....7.870	8.270	MON...	265	32,290	04/26/2017.	04/26/2022.
69883#	AA	1	THE PAPER STORE.....	.....	.....	.....	.....4	473,009	98.994	477,171	482,017	477,171	.....	.....3,139	.....	.....	.....6.285	6.960	MON...	2,693	31,392	08/18/2016.	09/29/2019.
69946E	AT	8	PAREXEL INTL CORP.....	.....	.....	.....	.....4FE	991,723	100.396	1,001,450	997,500	991,849	.....	.....126	.....	.....	.....4.335	4.470	MJSD.....	5,922	5,376	11/21/2017.	09/27/2024.
70069#	AA	5	PARK PLACE TECHNOLOGIES TL.....	.....	.....	.....	.....2	2,022,605	99.797	2,042,685	2,046,828	2,042,685	.....	.....5,631	.....	.....	.....8.194	8.330	MON...	466	135,674	12/09/2015.	06/09/2022.
70069#	AB	3	PARK PLACE TECHNOLOGIES - REVOLVER.....	.....	.....	.....	.....2	231,326	100.000	231,326	231,326	231,326	.....	.....	.....	.....	.....6.694	6.750	MON...	5043	535	07/31/2017.	06/09/2022.
706451	BG	5	PEMEX PROJ FDG MASTER TR.....	.....	.....C	.....	.....2FE	2,014,144	106.834	2,190,097	2,050,000	2,034,917	.....	.....2,621	.....	.....	.....6.625	6.680	JD.....	6,036	135,813	10/04/2010.	06/15/2035.
708062	AA	2	PENNANTPARK INVESTMENT C.....	.....	.....	.....	.....2FE	4,613,575	101.157	4,631,995	4,579,000	4,593,366	.....	.....(7,778)	.....	.....	.....4.500	4.310	AO.....	51,514	206,055	04/07/2015.	10/01/2019.
709599	AS	3	PENSKE TRUCK LEASING/PTL.....	.....	.....	.....	.....2FE	129,944	101.872	132,434	130,000	129,966	.....	.....8	.....	.....	.....3.375	3.380	FA.....	1,828	4,388	01/26/2015.	02/01/2022.
713291	AH	5	PEPCO HOLDINGS LLC.....	.....	.....	.....	.....2FE	4,019,970	132.345	3,970,374	3,000,000	3,997,593	.....	.....(22,377)	.....	.....	.....7.450	4.350	FA.....	84,433	111,750	07/11/2017.	08/15/2032.

SCHEDULE D - PART 1

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

E10.61

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	8			9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
713448	DV	7	PEPSICO INC.....		2	1FE	358,441	106.521	383,477	360,000	358,459		18			4.000	4.020	MN	2,360	7,200	04/27/2017	05/02/2047	
71654Q	BC	5	PETROLEOS MEXICANOS.....		D	2FE	509,800	98.969	494,849	500,000	509,800		(1,840)			2.000	1.230	JD	306	10,000	09/25/2012	12/20/2022	
71654Q	BF	8	PETROLEOS MEXICANOS.....		D	2FE	276,000	98.186	270,995	276,000	276,000					1.700	1.700	JD	143	4,692	07/17/2012	12/20/2022	
71681#	AK	9	PET VET CARE REFI - DDTL.....			3	783,382	100.000	783,382	783,382	783,382					7.522	7.600	MJSD	5,045	20,038	11/27/2017	06/08/2023	
71681#	AL	7	PET VET CARE CENTERS - REVOLVER.....			3Z	400,840	100.000	400,840	400,840	400,840					7.567	7.650	MON	169	1,465	12/29/2017	06/08/2023	
71681#	AM	5	PET VET CARE CENTERS - TERM LOAN.....			3	2,758,824	99.328	2,784,694	2,803,532	2,784,694		25,870			7.406	7.800	MON	13,844	110,062	08/07/2017	06/08/2023	
717081	EA	7	PFIZER INC.....			1FE	694,036	100.602	704,218	700,000	694,618		523			3.000	3.090	JD	933	22,400	11/14/2016	12/15/2026	
718172	AP	4	PHILIP MORRIS INTL INC.....			1FE	115,208	108.821	108,822	100,000	113,669		(308)			4.500	3.640	MS	1,263	4,500	08/02/2012	03/20/2042	
718172	CE	7	PHILIP MORRIS INTL INC.....		2	1FE	69,507	99.691	69,784	70,000	69,512		6			3.125	3.200	MS	359		10/31/2017	03/02/2028	
718546	AH	7	PHILLIPS 66.....			2FE	130,000	127.270	165,451	130,000	130,000					5.875	5.870	MN	1,273	7,638	01/29/2013	05/01/2042	
720186	AK	1	PIEDMONT NATURAL GAS CO.....		2	1FE	189,768	98.459	187,072	190,000	189,798		14			3.640	3.640	MN	1,153	8,703	07/25/2016	11/01/2046	
720198	AD	2	PIEDMONT OPERATING PARTN.....		2	2FE	2,200,908	104.082	2,289,806	2,200,000	2,200,664		(105)			4.450	4.440	MS	28,826	97,900	07/31/2014	03/15/2024	
72347L	AE	4	JIMMY SANDERS - PINN TL B.....		2	5FE	2,410,134	93.750	2,590,697	2,763,410	2,538,560		128,426			8.685	18.550	MON	9,334	116,870	10/10/2017	11/15/2018	
72348X	AA	5	PINNACLE OPERATING CORP.....		2	5FE	987,000	85.500	1,026,000	1,200,000	987,000					9.000	15.920	MN	13,800	106,471	09/12/2017	11/15/2020	
72350*	AB	1	PINNACLE TREATMENT - REVOLVER.....			2Z	18,569	100.416	18,569	18,492	18,569					7.817	7.750	MON	4	1,238	08/31/2017	08/09/2021	
72350*	AC	9	PINNACLE TREATMENT - TL.....			5*GI	473,252	99.130	475,400	479,570	475,400		1,770			7.944	8.300	MON	3,201	36,705	08/09/2016	08/09/2021	
724060	AA	6	PIPELINE FUNDING CO LLC.....			2FE	4,713,683	122.459	4,846,105	3,957,320	4,660,447		(40,353)			7.500	5.460	JJ	136,857	296,799	08/24/2016	01/15/2030	
72650R	BJ	0	PLAINS ALL AMER PIPELINE.....		2	2FE	1,607,580	103.049	1,545,737	1,500,000	1,594,978		(10,731)			4.650	3.680	AO	14,725	69,750	10/24/2016	10/15/2025	
73116*	AB	4	POLK - TL.....			3	431,501	99.657	432,913	434,400	432,913		1,243			6.744	6.800	MON	959	27,069	06/20/2016	06/20/2022	
73116*	AD	0	POLK - REVOLVER.....			3	53,456	100.000	53,456	53,456	53,456					6.694	6.750	MON	20	2,886	11/14/2017	06/20/2022	
73116*	AF	5	POLK - DDTL (HOFFMAN).....			3	35,550	100.000	35,639	35,639	35,639		82			6.694	6.740	MJSD	13	2,547	08/24/2016	06/20/2022	
741503	BC	9	PRICELINE GROUP INC/THE.....		2	2FE	499,590	99.055	495,280	500,000	499,611		21			3.550	3.550	MS	6,706		08/10/2017	03/15/2028	
743263	AE	5	PROGRESS ENERGY INC.....			2FE	2,042,619	139.966	2,323,436	1,660,000	1,956,817		(13,544)			7.750	5.770	MS	42,883	128,650	12/19/2016	03/01/2031	
74348T	AJ	1	PROSPECT CAPITAL CORP.....			2FE	8,308,340	102.872	8,229,813	8,000,000	8,212,876		(31,563)			5.875	5.270	MS	138,389	470,000	10/28/2014	03/15/2023	
743862	AA	2	PROVIDENT COMPANIES INC.....			2FE	5,098,450	125.551	6,277,596	5,000,000	5,092,540		(1,040)			7.250	6.990	MS	106,736	362,500	08/05/2010	03/15/2028	
743862	AD	6	PROVIDENT COMPANIES INC.....			2FE	1,079,660	102.573	1,025,730	1,000,000	1,007,832		(12,713)			7.000	5.500	JJ	32,278	70,000	09/16/2010	07/15/2018	
743917	#A	4	PRUDENTIAL INSUR CO OF AMERICA (COUTS).....	@		1	13,599	84.378	14,766	17,500	14,766		1,203				7.210	N/A				03/27/2014	05/01/2021
743917	#B	2	PRUDENTIAL INS CO OF AMERICA (MORRIS).....	@		1	39,931	72.277	44,450	61,500	44,450		2,941				6.930	N/A				04/24/2014	03/20/2028
743917	#C	0	GRAPHIC ARTS MUTUAL INS CO (VACCARO).....	@		1	28,933	76.826	30,731	40,000	30,731		7,427				6.760	N/A				05/15/2014	01/10/2022
743917	#D	8	PASSCORP (FIELD).....	@		1	169,827	60.296	190,093	315,264	190,093		11,886				6.520	N/A				05/15/2014	07/20/2035
743917	#E	6	PASSCORP (HANKS).....	@		1	16,667	85.727	21,362	24,919	21,362		1,412				7.070	N/A				05/15/2014	04/02/2020
743917	#F	3	PASSCORP (KING).....	@		1	298,415	69.367	335,910	484,250	335,910		20,883				6.500	N/A				05/22/2014	05/15/2030
743917	#G	1	PRUDENTIAL INSUR CO OF AMERICA (BLAKE).....	@		1	9,756	87.479	10,917	12,480	10,917		737				7.080	N/A				06/12/2014	12/01/2021
743917	#H	9	PASSCORP (LEDESMA-BENITO).....	@		1	164,193	68.198	204,595	300,000	204,595		12,478				6.490	N/A				06/30/2014	01/30/2024
743917	#J	5	PASSCORP (HARDY).....	@		1	14,492	92.917	16,061	17,285	16,061		1,202				6.250	N/A				07/17/2014	09/20/2019
743917	#K	2	PASSCORP (GAVIN).....	@		1	292,224	69.353	335,391	483,600	335,391		19,956				6.220	N/A				08/07/2014	12/10/2030
743917	#L	0	PASSCORP (MCCLURE).....	@		1	196,333	77.421	220,652	285,000	220,652		13,525				6.240	N/A				08/14/2014	03/18/2024
743917	#M	8	PASSCORP (CATES).....	@		1	39,956	65.853	49,390	75,000	49,390		3,016				6.500	N/A				08/21/2014	12/01/2027
743917	#N	6	PASSCORP (STRICKLIN).....	@		1	192,337	53.950	217,053	402,316	217,053		12,904				6.240	N/A				08/29/2014	07/15/2036
743917	#P	1	PASSCORP (WHITE).....	@		1	48,062	75.155	51,857	69,000	51,857		7,266				6.500	N/A				10/09/2014	07/13/2022
743917	#Q	9	PASSCORP (MONGELLI).....	@		1	34,913	68.031	39,017	57,352	39,017		2,440				6.540	N/A				10/09/2014	02/23/2030
743917	#R	7	GRAPHIC ARTS MUTUAL INS CO (VACCARO).....	@		1	66,389	78.973	71,076	90,000	71,076		7,751				6.030	N/A				12/31/2014	01/10/2022
743917	#S	5	PASSCORP (FINDLEY).....	@		1	55,020	49.889	61,517	123,306	61,517		3,552				6.020	N/A				01/15/2015	12/15/2044

SCHEDULE D - PART 1

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

E10.62

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		F o r e i g n	Bond CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
743917 #T 3	LM PROPERTY & CASUALTY INS (MONGELLI).....	@....	..	.....	.....1	30,250	69.220	32,996	47,668	32,996	.....	.....1,965	.....	.....	.....	.....6.220	N/A.....	.....	.....	02/05/2015.	02/23/2030.
743917 #U 0	PASSCORP (LOCKMAN).....	@....	..	.....	.....1	54,318	58.083	63,602	109,500	63,602	.....	.....3,539	.....	.....	.....	.....5.890	N/A.....	.....	.....	03/31/2015.	09/01/2032.
743917 *A 6	PRUDENTIAL INS CO OF AMERICA (HEEKS).....	@....	..	.....	.....1	98,393	46.673	106,814	228,854	106,814	.....	.....5,776	.....	.....	.....	.....5.480	N/A.....	.....	.....	09/04/2012.	08/21/2042.
743917 *B 4	PRUDENTIAL INS CO OF AMERICA (CLIFFORD).....	@....	..	.....	.....1	118,766	56.427	167,393	296,650	167,393	.....	.....10,460	.....	.....	.....	.....6.460	N/A.....	.....	.....	09/06/2012.	02/01/2031.
743917 *C 2	PRUDENTIAL INS CO OF AMERICA (HAMBLIN).....	@....	..	.....	.....1	149,863	52.836	175,133	331,465	175,133	.....	.....11,456	.....	.....	.....	.....6.680	N/A.....	.....	.....	09/18/2012.	07/15/2039.
743917 *D 0	PRUDENTIAL INS CO OF AMERICA(WILLINGHAM).....	@....	..	.....	.....1	42,932	69.286	54,563	78,750	54,563	.....	.....3,612	.....	.....	.....	.....6.730	N/A.....	.....	.....	09/25/2012.	02/01/2029.
743917 *E 8	PRUDENTIAL INS CO OF AMERICA (MOORE).....	@....	..	.....	.....1	144,682	53.455	203,025	379,800	203,025	.....	.....12,688	.....	.....	.....	.....6.470	N/A.....	.....	.....	09/28/2012.	12/06/2031.
743917 *F 5	PRUDENTIAL INS CO OF AMERICA (BROWN).....	@....	..	.....	.....1	33,581	58.590	41,013	70,000	41,013	.....	.....2,657	.....	.....	.....	.....6.710	N/A.....	.....	.....	10/31/2012.	06/16/2031.
743917 *G 3	PRUDENTIAL INS CO OF AMERICA (HANSON).....	@....	..	.....	.....1	7,609	96.519	9,016	9,342	9,016	.....	......635	.....	.....	.....	.....7.140	N/A.....	.....	.....	10/31/2012.	12/01/2018.
743917 *H 1	PRUDENTIAL INS CO OF AMERICA (MCLEOD).....	@....	..	.....	.....1	24,819	70.459	30,736	43,621	30,736	.....	.....2,171	.....	.....	.....	.....7.170	N/A.....	.....	.....	11/27/2012.	05/01/2028.
743917 *J 7	PRUDENTIAL INS CO OF AMERICA (WHITE).....	@....	..	.....	.....1	35,349	58.008	45,027	77,622	45,027	.....	.....3,210	.....	.....	.....	.....7.360	N/A.....	.....	.....	12/18/2012.	04/02/2039.
743917 *K 4	PRUDENTIAL INS CO OF AMERICA (EDWARDS).....	@....	..	.....	.....1	34,166	80.392	39,071	48,600	39,071	.....	.....2,919	.....	.....	.....	.....7.940	N/A.....	.....	.....	01/10/2013.	12/05/2023.
743917 *M 0	PRUDENTIAL INS CO OF AMERICA (BRADLEY).....	@....	..	.....	.....1	32,939	66.524	40,979	61,600	40,979	.....	.....2,770	.....	.....	.....	.....7.080	N/A.....	.....	.....	01/10/2013.	10/01/2030.
743917 *N 8	PRUDENTIAL LIFE INS CO OF AMER (LUARTES).....	@....	..	.....	.....1	38,300	85.916	48,972	57,000	48,972	.....	.....3,242	.....	.....	.....	.....7.080	N/A.....	.....	.....	01/17/2013.	03/20/2020.
743917 *P 3	PRUDENTIAL INS CO OF AMERICA (ARHAKOS).....	@....	..	.....	.....1	219,729	43.855	283,241	645,844	283,241	.....	.....18,355	.....	.....	.....	.....6.880	N/A.....	.....	.....	01/24/2013.	06/06/2041.
743917 *Q 1	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	@....	..	.....	.....1	85,582	62.128	107,187	172,525	107,187	.....	.....6,989	.....	.....	.....	.....6.820	N/A.....	.....	.....	01/29/2013.	06/01/2033.
743917 *R 9	PRUD. INS. CO. OF AMERICA(BROWNL EE-SIMS).....	@....	..	.....	.....1	57,169	67.532	70,099	103,800	70,099	.....	.....4,888	.....	.....	.....	.....7.370	N/A.....	.....	.....	02/07/2013.	05/15/2028.
743917 *S 7	PRUDENTIAL INS. CO. OF AMERICA(PINO).....	@....	..	.....	.....1	100,826	72.426	132,777	183,328	132,777	.....	.....9,935	.....	.....	.....	.....7.130	N/A.....	.....	.....	02/07/2013.	06/18/2028.
743917 *T 5	PRUDENTIAL INS CO OF AMERICA (CLIFFORD).....	@....	..	.....	.....1	50,167	53.764	52,259	97,200	52,259	.....	.....3,320	.....	.....	.....	.....6.500	N/A.....	.....	.....	04/11/2013.	02/01/2033.
743917 *U 2	PRUDENTIAL INS CO OF AMERICA (BROOKMAN).....	@....	..	.....	.....1	27,608	63.140	37,490	59,375	37,490	.....	.....2,384	.....	.....	.....	.....6.790	N/A.....	.....	.....	05/07/2013.	02/01/2029.
743917 *V 0	PRUDENTIAL INS CO OF AMERICA (PINO).....	@....	..	.....	.....1	139,350	44.657	161,981	362,721	161,981	.....	.....9,641	.....	.....	.....	.....6.240	N/A.....	.....	.....	05/07/2013.	06/18/2040.
743917 *W 8	PRUDENTIAL INS CO OF AMERICA (WHARTON).....	@....	..	.....	.....1	51,110	67.950	60,946	89,691	60,946	.....	.....3,818	.....	.....	.....	.....6.630	N/A.....	.....	.....	05/07/2013.	07/04/2030.
743917 *X 6	PRUDENTIAL INS CO OF AMERICA (LABRADOR).....	@....	..	.....	.....1	53,151	65.637	60,288	91,850	60,288	.....	.....3,896	.....	.....	.....	.....6.780	N/A.....	.....	.....	05/23/2013.	11/09/2031.
743917 *Y 4	PRUDENTIAL INS CO OF AMERICA (STRANGE).....	@....	..	.....	.....1	246,045	45.267	307,737	679,823	307,737	.....	.....18,120	.....	.....	.....	.....6.250	N/A.....	.....	.....	06/06/2013.	01/11/2038.
743917 *Z 1	PRUDENTIAL INSUR CO OF AMERICA (HOOKS).....	@....	..	.....	.....1	197,660	67.287	221,770	329,583	221,770	.....	.....11,211	.....	.....	.....	.....5.210	N/A.....	.....	.....	06/18/2013.	06/01/2035.
743917 @A 5	PRUDENTIAL INSUR CO OF AMERICA (RAJALA).....	@....	..	.....	.....1	31,287	76.414	38,207	50,000	38,207	.....	.....2,546	.....	.....	.....	.....7.130	N/A.....	.....	.....	06/26/2013.	11/25/2021.
743917 @B 3	PRUDENTIAL INSUR CO OF AMERICA (GUST).....	@....	..	.....	.....1	60,522	78.236	70,178	89,700	70,178	.....	.....4,629	.....	.....	.....	.....6.900	N/A.....	.....	.....	06/28/2013.	08/01/2025.
743917 @C 1	PRUDENTIAL INS CO OF AMERICA (DANIELS).....	@....	..	.....	.....1	192,388	47.524	228,992	481,838	228,992	.....	.....15,105	.....	.....	.....	.....6.920	N/A.....	.....	.....	06/28/2013.	06/25/2040.
743917 @D 9	PRUDENTIAL INS CO OF AMERICA (BENNETT).....	@....	..	.....	.....1	20,862	62.991	27,086	43,000	27,086	.....	.....1,568	.....	.....	.....	.....6.140	N/A.....	.....	.....	08/15/2013.	05/26/2029.
743917 @E 7	PRUDENTIAL INS CO OF AMERICA (PINO).....	@....	..	.....	.....1	44,526	38.669	51,428	132,996	51,428	.....	.....3,588	.....	.....	.....	.....7.270	N/A.....	.....	.....	08/15/2013.	06/18/2040.
743917 @F 4	PRUDENTIAL INSUR CO OF AMERICA (FUSIC).....	@....	..	.....	.....1	36,725	64.911	44,691	68,849	44,691	.....	.....3,237	.....	.....	.....	.....7.720	N/A.....	.....	.....	08/20/2013.	01/08/2025.
743917 @G 2	PRUDENTIAL INSUR CO OF AMERICA (SMITH).....	@....	..	.....	.....1	19,914	86.274	23,294	27,000	23,294	.....	.....1,846	.....	.....	.....	.....8.390	N/A.....	.....	.....	09/12/2013.	09/18/2021.
743917 @H 0	PRUDENTIAL INSUR CO OF AMERICA (KENNEDY).....	@....	..	.....	.....1	26,274	73.269	29,198	39,850	29,198	.....	.....2,089	.....	.....	.....	.....7.510	N/A.....	.....	.....	09/19/2013.	02/01/2026.
743917 @J 6	PRUDENTIAL INSUR CO OF AMERICA (AUSTIN).....	@....	..	.....	.....1	278,305	77.760	361,196	464,500	361,196	.....	.....24,851	.....	.....	.....	.....7.360	N/A.....	.....	.....	09/26/2013.	07/13/2023.
743917 @K 3	PRUDENTIAL INSUR CO OF AMERICA (OLVERA).....	@....	..	.....	.....1	40,470	67.316	54,338	80,720	54,338	.....	.....3,709	.....	.....	.....	.....7.320	N/A.....	.....	.....	10/31/2013.	08/06/2023.
743917 @L 1	PRUDENTIAL INSUR CO OF AMERICA (ARNOLD).....	@....	..	.....	.....1	54,495	70.971	69,141	97,420	69,141	.....	.....4,788	.....	.....	.....	.....7.380	N/A.....	.....	.....	11/12/2013.	12/23/2023.
743917 @M 9	PRUDENTIAL INSUR CO OF AMERICA (DICKSON).....	@....	..	.....	.....1	42,563	75.638	51,888	68,600	51,888	.....	.....3,665	.....	.....	.....	.....7.410	N/A.....	.....	.....	11/28/2013.	02/22/2026.
743917 @N 7	PRUDENTIAL INS CO OF AMERICA (STRICKLIN).....	@....	..	.....	.....1	48,134	78.703	55,786	70,881	55,786	.....	.....4,001	.....	.....	.....	.....7.520	N/A.....	.....	.....	12/12/2013.	07/15/2024.
743917 @P 2	PRUDENTIAL INSUR CO OF AMERICA (REESE).....	@....	..	.....	.....1	27,161	80.167	33,334	41,580	33,334	.....	.....2,363	.....	.....	.....	.....7.520	N/A.....	.....	.....	12/12/2013.	05/03/2024.
743917 @Q 0	PRUDENTIAL INSUR CO OF AMERICA (PARSON).....	@....	..	.....	.....1	36,436	73.233	43,940	60,000	43,940	.....	.....3,027	.....	.....	.....	.....7.390	N/A.....	.....	.....	12/17/2013.	09/01/2024.
743917 @R 8	PRUDENTIAL INS CO OF AMERICA (TURNBOUGH).....	@....	..	.....	.....1	32,435	76.629	39,970	52,159	39,970	.....	.....2,754	.....	.....	.....	.....7.270	N/A.....	.....	.....	12/19/2013.	12/08/2025.
743917 @S 6	PRUDENTIAL INS CO OF AMERICA (MCBREEN).....	@....	..	.....	.....1	42,537	43.780	55,996	127,900	55,996	.....	.....3,691	.....	.....	.....	.....7.050	N/A.....	.....	.....	12/19/2013.	05/07/2036.
743917 @T 4	PRUDENTIAL INS CO OF AMERICA (AUSTIN).....	@....	..	.....	.....1	127,331	53.552	162,654	303,728	162,654	.....	.....10,819	.....	.....	.....	.....7.090	N/A.....	.....	.....	12/26/2013.	07/13/2028.

SCHEDULE D - PART 1

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

E10.63

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
743917	@U 1	PRUDENTIAL INS CO OF AMERICA (PINO).....	@....	..	.....	.....1	71,081	25.862	93,382	361,066	93,382	.....	.....6,156	.....	.....	.....	.....7.050	N/A.....	.....	.....	12/31/2013.	11/18/2043.
743917	@V 9	PRUDENTIAL INSUR CO OF AMERICA (GADDY).....	@....	..	.....	.....1	61,541	65.632	69,111	105,300	69,112	.....	.....4,600	.....	.....	.....	.....6.970	N/A.....	.....	.....	06/26/2013.	06/01/2031.
743917	@W 7	PRUDENTIAL INSUR CO OF AMERICA (COWLEY).....	@....	..	.....	.....1	117,715	49.177	152,122	309,329	152,122	.....	.....10,337	.....	.....	.....	.....7.230	N/A.....	.....	.....	08/22/2013.	04/22/2034.
743917	@X 5	PRUDENTIAL INS CO OF AMERICA (CLIFFORD).....	@....	..	.....	.....1	151,967	31.901	152,998	479,600	152,998	.....	.....10,490	.....	.....	.....	.....7.060	N/A.....	.....	.....	11/14/2013.	06/01/2040.
743917	@Y 3	CONTINENTAL CASUALTY COMPANY (MCDANIEL).....	@....	..	.....	.....1	34,931	72.225	43,071	59,635	43,071	.....	.....3,084	.....	.....	.....	.....7.550	N/A.....	.....	.....	02/20/2014.	06/13/2027.
743917	@Z 0	PRUDENTIAL INSUR CO OF AMERICA (SIMS).....	@....	..	.....	.....1	53,709	91.993	68,995	75,000	68,995	.....	.....4,402	.....	.....	.....	.....6.810	N/A.....	.....	.....	03/13/2014.	04/08/2019.
743917	L# 1	PRUDENTIAL INSURANCE (FOOTS).....	@....	..	.....	.....1	65,136	48.751	93,550	191,892	93,550	.....	.....6,325	.....	.....	.....	.....6.990	N/A.....	.....	.....	11/30/2011.	02/15/2036.
743917	M# 0	PRUDENTIAL INSURANCE (GARCIA).....	@....	..	.....	.....1	17,846	83.781	22,637	27,019	22,637	.....	.....1,795	.....	.....	.....	.....8.060	N/A.....	.....	.....	12/08/2011.	06/23/2022.
743917	M* 4	PRUDENTIAL INSURANCE COMPANY (GRAYES).....	@....	..	.....	.....1	33,486	67.360	45,300	67,250	45,300	.....	.....3,188	.....	.....	.....	.....7.220	N/A.....	.....	.....	11/15/2011.	05/01/2030.
743917	M@ 2	PRUDENTIAL INSURANCE (DALLAS).....	@....	..	.....	.....1	38,395	73.765	55,324	75,000	55,324	.....	.....4,642	.....	.....	.....	.....7.190	N/A.....	.....	.....	12/08/2011.	03/29/2022.
743917	N# 9	PRUDENTIAL INSURANCE (MCMILLAN).....	@....	..	.....	.....1	17,234	66.425	20,993	31,604	20,993	.....	.....1,546	.....	.....	.....	.....7.500	N/A.....	.....	.....	12/28/2011.	01/01/2027.
743917	N* 3	PRUDENTIAL INSURANCE (MCCRAY).....	@....	..	.....	.....1	36,402	79.509	43,969	55,300	43,969	.....	.....3,139	.....	.....	.....	.....7.260	N/A.....	.....	.....	12/13/2011.	07/01/2024.
743917	N@ 1	PRUDENTIAL INSURANCE (BROWN).....	@....	..	.....	.....1	70,927	59.351	92,588	156,000	92,588	.....	.....6,207	.....	.....	.....	.....6.950	N/A.....	.....	.....	12/22/2011.	06/24/2030.
743917	P# 7	PRUDENTIAL INSURANCE (BROWN).....	@....	..	.....	.....1	21,002	72.929	25,525	35,000	25,525	.....	.....6,064	.....	.....	.....	.....7.200	N/A.....	.....	.....	12/28/2011.	05/24/2022.
743917	P* 1	PRUDENTIAL INSURANCE (OTTO).....	@....	..	.....	.....1	27,313	80.802	41,209	51,000	41,209	.....	.....3,011	.....	.....	.....	.....7.500	N/A.....	.....	.....	12/28/2011.	09/17/2021.
743917	P@ 9	PRUDENTIAL INSURANCE (OLVERA).....	@....	..	.....	.....1	37,509	88.283	53,245	60,311	53,245	.....	.....3,688	.....	.....	.....	.....7.190	N/A.....	.....	.....	12/30/2011.	09/26/2019.
743917	Q# 6	PRUDENTIAL INSURANCE (BONER).....	@....	..	.....	.....1	218,757	48.268	281,263	582,700	281,263	.....	.....19,062	.....	.....	.....	.....6.940	N/A.....	.....	.....	01/26/2012.	08/01/2038.
743917	Q* 0	PRUDENTIAL INSURANCE (CRAIG).....	@....	..	.....	.....1	23,425	65.486	28,916	44,156	28,916	.....	.....2,062	.....	.....	.....	.....7.240	N/A.....	.....	.....	01/12/2012.	08/01/2030.
743917	Q@ 8	PRUDENTIAL INSURANCE (RICHARDSON).....	@....	..	.....	.....1	65,387	66.649	79,980	120,000	79,980	.....	.....5,521	.....	.....	.....	.....7.010	N/A.....	.....	.....	01/24/2012.	06/01/2030.
743917	R# 5	PRUDENTIAL INSURANCE (MCDANIEL).....	@....	..	.....	.....1	52,474	64.702	66,449	102,700	66,449	.....	.....4,699	.....	.....	.....	.....7.190	N/A.....	.....	.....	02/02/2012.	02/15/2031.
743917	R* 9	PRUDENTIAL INSURANCE (CLIFFORD).....	@....	..	.....	.....1	56,420	65.680	78,587	119,650	78,587	.....	.....4,960	.....	.....	.....	.....6.530	N/A.....	.....	.....	01/31/2012.	12/01/2028.
743917	R@ 7	PRUDENTIAL INSURANCE (LAMBERT).....	@....	..	.....	.....1	446,732	73.724	645,269	875,240	645,269	.....	.....43,389	.....	.....	.....	.....6.960	N/A.....	.....	.....	01/31/2012.	05/25/2023.
743917	S# 4	PRUDENTIAL INSURANCE (GOMEZ).....	@....	..	.....	.....1	38,601	76.050	58,197	76,525	58,197	.....	.....3,964	.....	.....	.....	.....7.070	N/A.....	.....	.....	03/06/2012.	05/13/2023.
743917	S* 8	PRUDENTIAL INSURANCE (WILLIAMS).....	@....	..	.....	.....1	20,758	79.804	26,196	32,825	26,196	.....	.....1,915	.....	.....	.....	.....7.440	N/A.....	.....	.....	02/09/2012.	08/01/2023.
743917	S@ 6	PRUDENTIAL INSURANCE (SCOTT).....	@....	..	.....	.....1	45,584	68.789	59,151	85,989	59,151	.....	.....4,273	.....	.....	.....	.....7.420	N/A.....	.....	.....	02/16/2012.	10/15/2028.
743917	T# 3	PRUDENTIAL INSURANCE (BROWN).....	@....	..	.....	.....1	52,541	50.515	72,238	143,000	72,238	.....	.....5,293	.....	.....	.....	.....6.820	N/A.....	.....	.....	03/30/2012.	05/24/2032.
743917	T* 7	PRUDENTIAL INSURANCE (LENOIR).....	@....	..	.....	.....1	49,278	62.985	73,949	117,407	73,949	.....	.....5,041	.....	.....	.....	.....7.080	N/A.....	.....	.....	03/30/2012.	05/01/2029.
743917	U# 1	PRUDENTIAL INSURANCE (WHITE).....	@....	..	.....	.....1	77,599	50.525	96,615	191,220	96,616	.....	.....5,819	.....	.....	.....	.....6.130	N/A.....	.....	.....	05/17/2012.	05/01/2038.
743917	U* 5	PRUDENTIAL INSURANCE (GRAYES).....	@....	..	.....	.....1	34,391	73.326	45,646	62,250	45,646	.....	.....3,157	.....	.....	.....	.....7.110	N/A.....	.....	.....	04/19/2012.	05/01/2030.
743917	U@ 3	PRUDENTIAL INSURANCE (MIKSELL).....	@....	..	.....	.....1	45,088	66.664	61,331	92,000	61,331	.....	.....4,179	.....	.....	.....	.....7.070	N/A.....	.....	.....	04/26/2012.	04/15/2025.
743917	V# 0	PRUDENTIAL INSURANCE (ROWE).....	@....	..	.....	.....1	15,452	86.534	19,331	22,339	19,331	.....	.....1,412	.....	.....	.....	.....7.420	N/A.....	.....	.....	06/12/2012.	12/01/2021.
743917	V* 4	PRUDENTIAL INSURANCE (BROWN).....	@....	..	.....	.....1	39,427	67.567	48,345	71,551	48,345	.....	.....3,032	.....	.....	.....	.....6.490	N/A.....	.....	.....	05/17/2012.	06/16/2026.
743917	V@ 2	PRUDENTIAL INSURANCE (HEEKS).....	@....	..	.....	.....1	32,971	56.577	42,773	75,600	42,773	.....	.....2,981	.....	.....	.....	.....7.070	N/A.....	.....	.....	05/31/2012.	12/21/2035.
743917	W# 9	PRUDENTIAL INSURANCE COMPANY (WHITE).....	@....	..	.....	.....1	73,739	57.675	101,279	175,600	101,279	.....	.....6,634	.....	.....	.....	.....6.770	N/A.....	.....	.....	06/29/2012.	05/02/2039.
743917	W* 3	PRUDENTIAL INSURANCE (SPARKS).....	@....	..	.....	.....1	35,896	61.733	39,336	63,719	39,336	.....	.....3,079	.....	.....	.....	.....7.940	N/A.....	.....	.....	06/12/2012.	04/05/2037.
743917	W@ 1	PRUDENTIAL INSURANCE COMPANY (LINN).....	@....	..	.....	.....1	47,533	79.278	69,624	87,822	69,624	.....	.....4,748	.....	.....	.....	.....7.030	N/A.....	.....	.....	06/19/2012.	10/27/2024.
743917	X# 8	PRUDENTIAL INSURANCE COMPANY (VENTERS).....	@....	..	.....	.....1	33,244	98.788	49,394	50,000	49,394	.....	.....3,483	.....	.....	.....	.....7.330	N/A.....	.....	.....	07/31/2012.	03/01/2018.
743917	X* 2	PRUDENTIAL INSURANCE COMPANY (CHARLES).....	@....	..	.....	.....1	24,011	49.556	26,265	53,000	26,265	.....	.....1,901	.....	.....	.....	.....7.370	N/A.....	.....	.....	06/29/2012.	01/04/2040.
743917	X@ 0	PRUDENTIAL INSURANCE COMPANY (HEEKS).....	@....	..	.....	.....1	51,599	58.962	72,377	122,751	72,377	.....	.....4,830	.....	.....	.....	.....6.780	N/A.....	.....	.....	07/19/2012.	03/21/2035.
743917	Y# 7	PRUDENTIAL INS CO OF AMERICA (MONROE).....	@....	..	.....	.....1	53,847	67.783	62,632	92,400	62,632	.....	.....4,026	.....	.....	.....	.....6.520	N/A.....	.....	.....	08/28/2012.	10/01/2030.
743917	Y* 1	PRUDENTIAL INS CO OF AMERICA (BRANNELLY).....	@....	..	.....	.....1	36,622	67.617	45,642	67,500	45,642	.....	.....3,031	.....	.....	.....	.....6.740	N/A.....	.....	.....	08/09/2012.	06/01/2030.
743917	Y@ 9	PRUDENTIAL INS CO OF AMERICA (GRAYES).....	@....	..	.....	.....1	55,206	68.626	64,783	94,400	64,783	.....	.....4,154	.....	.....	.....	.....6.510	N/A.....	.....	.....	08/23/2012.	05/01/2030.

SCHEDULE D - PART 1

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

E10.64

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74430Q	10	7	PRUDENTIAL INSURANCE COMPANY (SCOW).....			@.....	..	.....	.....1	49,593	47.133	75,791	160,800	75,791	.....	.....5,069	.....	.....	.....	.....6.940	N/A.....	.....	.....	11/15/2011.	01/01/2038.
74432Q	BM	6	PRUDENTIAL FINANCIAL INC.....			C.....	..	.....	.....1FE	5,141,850	107.080	5,354,047	5,000,000	5,052,401	.....	.....(15,930)	.....	.....	.....5.375	4.910	JD.....	7,465	268,750	07/15/2010.	06/21/2020.
74456Q	BR	6	PUBLIC SERVICE ELECTRIC.....			.....	..	.....	.....2	189,375	94.064	178,722	190,000	189,448	.....	.....57	.....	.....	.....2.250	2.280	MS.....	1,259	4,299	09/07/2016.	09/15/2026.
745332	BX	3	PUGET SOUND ENERGY INC.....			.....	..	.....	.....1FE	1,028,430	132.312	1,323,121	1,000,000	1,027,017	.....	.....(102)	.....	.....	.....6.274	6.030	MS.....	18,473	62,740	09/25/2006.	03/15/2037.
74625#	AA	4	PURFOODS - DDTL.....			.....	..	.....	.....2	210,267	100.000	210,267	210,267	210,267	.....	.....	.....	.....	.....7.944	8.030	MON...	46	7,251	12/29/2017.	05/02/2021.
74625#	AB	2	PURFOODS - REV.....			.....	..	.....	.....2	126,521	100.000	126,521	126,521	126,521	.....	.....	.....	.....	.....7.944	8.040	MON...	.....	.....7,158	09/06/2017.	05/02/2021.
74625#	AC	0	PURFOODS - TL.....			.....	..	.....	.....2	1,260,415	99.231	1,267,532	1,277,342	1,267,532	.....	.....5,371	.....	.....	.....7.944	8.300	MON...	16,619	87,918	05/02/2016.	05/02/2021.
747525	AJ	2	QUALCOMM INC.....			.....	..	.....	.....2	278,995	107.615	269,039	250,000	278,511	.....	.....(484)	.....	.....	.....4.650	3.750	MN.....	1,324	5,813	07/24/2017.	05/20/2035.
74759B	AD	5	QUALITYTECH LP/QTS FINANCE CORP.....			.....	..	.....	.....4FE	1,000,000	101.000	1,010,000	1,000,000	1,000,000	.....	.....	.....	.....	.....4.750	4.750	MN.....	8,049	.....	10/25/2017.	11/15/2025.
74844*	AB	1	QUICKBASE - TL B.....			.....	..	.....	.....5*GI	2,496,442	99.305	2,498,902	2,516,369	2,498,902	.....	.....2,459	.....	.....	.....9.194	9.510	MON...	.....	.....155,223	12/15/2017.	04/01/2022.
749227	AB	0	RAIT FINANCIAL TRUST.....			.....	..	.....	.....2	2,968,000	92.250	2,952,000	3,200,000	2,968,000	.....	.....	.....	.....	.....4.000	4.640	AO.....	32,000	.....	11/01/2017.	10/01/2033.
74955E	AA	7	RGS (I&M) FUNDING CORP.....			.....	..	.....	.....2FE	13,839	108.834	12,050	11,072	11,795	.....	.....(477)	.....	.....	.....9.810	7.290	JD.....	72	1,086	12/01/1995.	12/07/2021.
74993#	AB	6	RXH BUYER TL.....			.....	..	.....	.....3	1,151,302	99.135	1,156,921	1,167,014	1,156,921	.....	.....2,882	.....	.....	.....7.444	7.820	MON...	7,285	78,937	09/01/2015.	09/01/2021.
74993#	AC	4	RXH BUYER REV.....			.....	..	.....	.....3	77,850	100.000	77,850	77,850	77,850	.....	.....	.....	.....	.....7.444	7.540	MON...	485	4,876	11/15/2017.	09/01/2021.
74993#	AD	2	RXH BUYER - DDTL.....			.....	..	.....	.....3	132,037	100.000	132,037	132,037	132,037	.....	.....	.....	.....	.....7.444	7.530	MON...	27	9,482	07/06/2016.	09/01/2021.
754730	AF	6	RAYMOND JAMES FINANCIAL.....			.....	..	.....	.....2FE	985,930	113.055	1,085,332	960,000	985,725	.....	.....(205)	.....	.....	.....4.950	4.770	JJ.....	21,912	23,760	05/05/2017.	07/15/2046.
756109	AQ	7	REALTY INCOME CORP.....			.....	..	.....	.....2	1,966,300	103.176	2,063,529	2,000,000	1,973,175	.....	.....3,509	.....	.....	.....3.875	4.110	JJ.....	35,736	77,500	12/29/2015.	07/15/2024.
75886A	AJ	7	REGENCY ENERGY PARTNERS.....			.....	..	.....	.....2	4,615,130	103.394	5,169,708	5,000,000	4,702,411	.....	.....41,904	.....	.....	.....4.500	5.710	MN.....	37,500	225,000	11/12/2015.	11/01/2023.
75886A	AL	2	REGENCY ENERGY PART/FIN.....			.....	..	.....	.....2	2,420,300	109.325	2,733,140	2,500,000	2,442,721	.....	.....11,623	.....	.....	.....5.875	6.510	MS.....	48,958	146,875	01/08/2016.	03/01/2022.
759468	AB	7	RELIANCE HOLDINGS USA.....			.....	..	.....	.....2FE	1,485,360	128.981	1,934,718	1,500,000	1,495,684	.....	.....1,563	.....	.....	.....6.250	6.270	AO.....	18,750	93,750	10/14/2010.	10/19/2040.
75975#	AA	7	RELADYNE - DDTL.....			.....	..	.....	.....3	194,886	100.000	194,886	194,886	194,886	.....	.....	.....	.....	.....6.994	6.620	MON...	5,471	11,728	05/22/2017.	07/22/2022.
75975#	AC	3	RELADYNE - TL.....			.....	..	.....	.....3	1,594,398	98.586	1,600,314	1,623,261	1,600,314	.....	.....3,963	.....	.....	.....6.737	7.160	MON...	8,810	80,106	07/28/2017.	07/22/2022.
760759	AM	2	REPUBLIC SERVICES INC.....			.....	..	.....	.....2	21,759	108.640	21,728	20,000	20,957	.....	.....(150)	.....	.....	.....4.750	3.750	MN.....	121	950	01/20/2012.	05/15/2023.
760759	AP	5	REPUBLIC SERVICES INC.....			.....	..	.....	.....2	51,360	103.086	51,543	50,000	50,928	.....	.....(205)	.....	.....	.....3.550	3.070	JD.....	148	1,775	11/04/2015.	06/01/2022.
760759	AQ	3	REPUBLIC SERVICES INC.....			.....	..	.....	.....2	843,970	100.550	854,676	850,000	844,572	.....	.....586	.....	.....	.....3.200	3.300	MS.....	8,009	27,200	03/03/2017.	03/15/2025.
760759	AR	1	REPUBLIC SERVICES INC.....			.....	..	.....	.....2	139,699	97.918	137,086	140,000	139,738	.....	.....27	.....	.....	.....2.900	2.920	JJ.....	2,030	4,015	06/20/2016.	07/01/2026.
760759	AS	9	REPUBLIC SERVICES INC.....			.....	..	.....	.....2	239,597	100.747	241,794	240,000	239,601	.....	.....4	.....	.....	.....3.375	3.390	MN.....	1,013	.....	11/13/2017.	11/15/2027.
761713	BS	4	REYNOLDS AMERICAN INC.....			.....	..	.....	.....2	892,836	108.166	843,698	780,000	830,167	.....	.....(32,475)	.....	.....	.....8.125	3.610	JD.....	1,408	63,375	12/23/2015.	06/23/2019.
761713	BT	2	REYNOLDS AMERICAN INC.....			.....	..	.....	.....2FE	67,542	109.639	65,784	60,000	64,244	.....	.....(1,712)	.....	.....	.....6.875	3.680	MN.....	688	4,125	12/23/2015.	05/01/2020.
761713	BV	7	REYNOLDS AMERICAN INC.....			.....	..	.....	.....2FE	226,511	149.532	328,971	220,000	226,351	.....	.....(103)	.....	.....	.....8.125	7.840	MN.....	2,979	17,875	12/23/2015.	05/01/2040.
76716X	AA	0	RIO OIL FINANCE TRUST.....			.....	..	.....	.....5FE	354,209	108.000	382,542	354,206	354,206	.....	.....(129)	.....	.....	.....9.250	9.240	JAJO.....	7,736	30,034	06/12/2014.	07/06/2024.
771367	CD	9	ROCHESTER GAS & ELECTRIC.....			.....	..	.....	.....2,5,7	998,030	98.988	989,882	1,000,000	998,137	.....	.....107	.....	.....	.....3.100	3.120	JD.....	2,583	16,103	05/17/2017.	06/01/2027.
772739	AJ	7	ROCK-TENN CO.....			.....	..	.....	.....2FE	169,929	102.227	173,786	170,000	170,000	.....	.....	.....	.....	.....4.450	4.440	MS.....	2,522	7,565	03/26/2013.	03/01/2019.
774341	AK	7	ROCKWELL COLLINS INC.....			.....	..	.....	.....2,5,7	1,996,700	101.817	2,036,353	2,000,000	1,996,871	.....	.....171	.....	.....	.....3.500	3.520	MS.....	20,611	30,139	03/28/2017.	03/15/2027.
775371	AU	1	ROHM & HAAS COMPANY.....			.....	..	.....	.....2	1,049,446	137.175	1,015,101	740,000	1,026,555	.....	.....(19,586)	.....	.....	.....7.850	3.690	JJ.....	26,786	58,090	10/25/2016.	07/15/2029.
779382	AR	1	ROWAN COMPANIES INC.....			.....	..	.....	.....2	958,940	88.000	880,000	1,000,000	970,389	.....	.....4,059	.....	.....	.....4.750	5.330	JJ.....	21,903	47,500	01/08/2015.	01/15/2024.
784932	A*	6	SABA SOFTWARE - TL.....			.....	..	.....	.....3	1,133,787	99.127	1,136,123	1,146,121	1,136,123	.....	.....2,336	.....	.....	.....7.067	7.360	MON...	437	55,310	05/01/2017.	05/01/2023.
78571Y	AQ	3	SABRE INC.....			.....	..	.....	.....2	367,838	100.652	373,977	371,553	371,553	.....	.....175	.....	.....	.....7.693	7.440	MON...	6,048	17,296	08/10/2012.	02/19/2019.
797440	BT	0	SAN DIEGO G & E.....			.....	..	.....	.....1FE	212,144	97.638	207,133	212,144	212,144	.....	.....	.....	.....	.....1.914	1.910	FA.....	1,692	4,060	03/09/2015.	02/01/2022.
797440	BU	7	SAN DIEGO G & E.....			.....	..	.....	.....2	2,990,250	96.351	2,890,553	3,000,000	2,991,662	.....	.....883	.....	.....	.....2.500	2.530	MN.....	9,583	75,000	05/16/2016.	05/15/2026.
79979*	AA	9	SANDBOX STUDIO TL.....			.....	..	.....	.....2	1,616,358	98.740	1,627,172	1,647,924	1,627,172	.....	.....6,229	.....	.....	.....7						

SCHEDULE D - PART 1

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

E10.65

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80282K	AE	6	SANTANDER HOLDINGS USA.....	.....	2	2FE	29,988	104.305	31,292	30,000	29,990	.....	1	.....	.....	4.500	4.500	JJ.....	615	1,350	07/14/2015.	07/17/2025.	
806851	AC	5	SCHLUMBERGER HLDGS CORP.....	.....	2	2FE	246,225	101.295	253,238	250,000	247,600	.....	756	.....	.....	3.000	3.340	JD.....	208	7,500	02/25/2016.	12/21/2020.	
80874Y	AR	1	SCIENTIFIC GAMES INTERNA.....	.....	2	4FE	2,122,965	105.375	2,107,500	2,000,000	2,106,951	.....	(16,014)	.....	.....	7.000	5.490	JJ.....	70,000	70,000	03/27/2017.	01/01/2022.	
81105#	AA	8	BIC GRAPHIC USA MANUFACTURING CO. INC.....	.....	3Z	.....	5,750,750	98.519	5,763,982	5,850,600	5,763,982	.....	13,232	.....	.....	9.567	10.100	MON...	4,593	274,037	06/30/2017.	06/30/2022.	
81413P	AG	0	SECURITY CAPITAL GROUP.....	.....	1FE	.....	435,270	134.825	444,925	330,000	413,218	.....	(6,066)	.....	.....	7.700	4.630	JD.....	1,129	25,410	02/10/2014.	06/15/2028.	
817565	CD	4	SERVICE CORP INTERNATIONAL/US.....	.....	3FE	.....	5,788,695	101.462	5,834,065	5,750,000	5,788,525	.....	(170)	.....	.....	4.000	3.910	JD.....	12,139	.....	12/05/2017.	12/15/2027.	
82283#	AA	0	SHELTER INSURANCE COMPANY (LAXTON).....	@.....	1		45,369	62.911	61,687	98,053	61,687		4,104				7.120	N/A.....				07/16/2013.	12/12/2032.
826418	BM	6	SIERRA PACIFIC POWER CO.....	.....	2	1FE	369,102	96.629	357,529	370,000	369,200	.....	85	.....	.....	2.600	2.620	MN.....	1,603	9,620	10/20/2016.	05/01/2026.	
832248	AY	4	SMITHFIELD FOODS INC.....	.....	2	2FE	439,437	100.202	440,892	440,000	439,533	.....	96	.....	.....	3.350	3.370	FA.....	6,142	7,370	01/25/2017.	02/01/2022.	
842587	CU	9	SOUTHERN CO.....	.....	2	2FE	909,227	100.048	910,446	910,000	909,406	.....	98	.....	.....	2.950	2.960	JJ.....	13,423	29,604	05/19/2016.	07/01/2023.	
84265V	AA	3	SOUTHERN COPPER CORP.....	.....	2FE	.....	2,240,900	135.902	2,718,059	2,000,000	2,229,420	.....	(7,144)	.....	.....	7.500	6.390	JJ.....	64,167	150,000	10/24/2016.	07/27/2035.	
84265V	AE	5	SOUTHERN COPPER CORP.....	.....	2FE	.....	2,175,435	130.373	2,868,211	2,200,000	2,187,388	.....	1,977	.....	.....	6.750	6.800	AO.....	30,938	148,500	08/07/2015.	04/16/2040.	
84265V	AG	0	SOUTHERN COPPER CORP.....	.....	2FE	.....	304,442	111.702	346,279	310,000	305,804	.....	298	.....	.....	5.250	5.340	MN.....	2,396	16,275	11/05/2012.	11/08/2042.	
843452	AZ	6	SOUTHERN NATURAL GAS.....	.....	2FE	.....	367,543	135.574	366,051	270,000	364,373	.....	(3,170)	.....	.....	8.000	4.610	MS.....	7,200	10,800	04/20/2017.	03/01/2032.	
845743	BR	3	SOUTHWESTERN PUBLIC SERV.....	.....	2	1FE	59,655	102.328	61,397	60,000	59,658	.....	3	.....	.....	3.700	3.730	FA.....	876	.....	08/02/2017.	08/15/2047.	
84611@	AB	9	SOVOS COMPLIANCE TL.....	.....	4	.....	2,978,040	99.212	3,008,066	3,031,928	3,008,066	.....	26,248	.....	.....	7.694	8.020	MON...	1,365	249,469	07/01/2016.	03/01/2022.	
84611@	AC	7	SOVOS COMPLIANCE TL2.....	.....	3	.....	510,804	98.858	511,166	517,071	511,166	.....	362	.....	.....	7.567	7.990	MON...	9,515	.....	08/01/2017.	03/01/2022.	
84754*	AA	0	ELITE FOAM TL.....	.....	3FE	.....	3,022,753	98.542	3,040,905	3,085,879	3,040,905	.....	13,984	.....	.....	8.067	8.680	MON...	21,164	240,587	09/28/2016.	01/15/2021.	
85207U	AF	2	SPRINT CORP.....	.....	4FE	.....	1,117,500	106.500	1,065,000	1,000,000	1,107,016	.....	(10,484)	.....	.....	7.875	5.650	MS.....	23,188	39,375	04/25/2017.	09/15/2023.	
85207U	AH	8	SPRINT CORP.....	.....	5,7	4FE	1,075,000	101.750	1,017,500	1,000,000	1,069,228	.....	(5,772)	.....	.....	7.125	5.820	JD.....	3,167	71,250	04/25/2017.	06/15/2024.	
853496	AC	1	STANDARD INDUSTRIES INC.....	.....	2	3FE	1,561,875	102.250	1,533,750	1,500,000	1,560,250	.....	(1,625)	.....	.....	5.000	4.450	FA.....	28,333	13,056	09/20/2017.	02/15/2027.	
853496	AD	9	STANDARD INDUSTRIES INC/NJ.....	.....	3FE	.....	100,000	100.231	100,231	100,000	100,000	.....	.....	.....	.....	4.750	4.750	JJ.....	172	.....	12/11/2017.	01/15/2028.	
85685*	AB	9	STATE FARM MUTUAL AUTO INS CO (LITTLE).....	@.....	1		30,067	76.825	38,413	50,000	38,413		2,542				7.080	N/A.....				05/30/2014.	11/22/2023.
85685*	AC	7	STATE FARM MUT AUTO INS CO (LASHLEE).....	@.....	1		112,272	85.872	132,033	153,754	132,033		7,752				6.030	N/A.....				12/11/2014.	08/07/2020.
858155	AD	6	STEELCASE INC.....	.....	2	2FE	571,960	109.439	547,198	500,000	553,685	.....	(16,242)	.....	.....	6.375	2.760	FA.....	12,042	31,875	11/09/2016.	02/15/2021.	
866930	AB	6	AIG RETIREMENT SVCS.....	.....	2FE	.....	2,050,060	120.303	1,980,192	1,646,000	1,997,358	.....	(52,702)	.....	.....	8.125	3.670	AO.....	23,404	133,738	02/03/2017.	04/28/2023.	
86765B	AJ	8	SUNOCO LOGISTICS PARTNER.....	.....	2FE	.....	541,505	104.989	614,187	585,000	553,625	.....	6,505	.....	.....	4.650	6.140	FA.....	10,277	27,203	01/29/2016.	02/15/2022.	
86765B	AT	6	SUNOCO LOGISTICS PARTNER.....	.....	2	2FE	1,239,424	97.856	1,242,781	1,270,000	1,242,108	.....	2,594	.....	.....	3.900	4.200	JJ.....	22,839	41,022	02/01/2017.	07/15/2026.	
87151#	AA	8	SYMETRA LIFE INSURANCE (WILLIAMS).....	@.....	1		28,848	80.546	37,850	46,992	37,850		2,774				7.420	N/A.....				12/08/2011.	12/30/2023.
87151#	AB	6	SYMETRA LIFE INSURANCE (GARRETT).....	@.....	1		53,690	54.139	62,717	115,844	62,717		4,670				7.610	N/A.....				12/13/2011.	07/09/2034.
87151#	AC	4	SYMETRA LIFE INSURANCE (COLWELL).....	@.....	1		57,171	88.185	88,186	100,000	88,186		6,104				7.190	N/A.....				12/15/2011.	10/02/2019.
87151#	AD	2	SYMETRA LIFE INSURANCE (ANDRADE).....	@.....	1		28,182	71.127	35,564	50,000	35,564		4,007				7.310	N/A.....				12/15/2011.	09/02/2022.
87151#	AF	7	SYMETRA LIFE INSURANCE (MCDONALD).....	@.....	1		21,876	82.941	29,030	35,000	29,030		3,550				7.340	N/A.....				12/20/2011.	07/20/2020.
87151#	AG	5	SYMETRA LIFE INSURANCE (GRIFFIN).....	@.....	1		26,867	69.892	31,312	44,800	31,312		2,526				8.250	N/A.....				12/22/2011.	04/11/2027.
87151#	AJ	9	SYMETRA LIFE INSURANCE (BROWN).....	@.....	1		27,853	77.568	36,651	47,250	36,651		2,580				7.230	N/A.....				12/30/2011.	02/01/2022.
87151#	AL	4	SYMETRA LIFE INSURANCE (STOKES).....	@.....	1		212,593	78.213	320,088	409,247	320,088		21,401				6.930	N/A.....				02/02/2012.	01/09/2024.
87151#	AM	2	SYMETRA LIFE INSURANCE (EARMEST).....	@.....	1		25,445	61.500	28,413	46,200	28,413		2,324				8.360	N/A.....				02/14/2012.	10/10/2030.
87151#	AN	0	SYMETRA LIFE INSURANCE (MARSHALL).....	@.....	1		17,608	77.521	21,622	27,891	21,622		1,583				7.440	N/A.....				02/23/2012.	02/01/2025.
87151#	AP	5	SYMETRA LIFE INSURANCE (AIKEN).....	@.....	1		41,657	63.699	49,686	78,000	49,686		3,697				7.580	N/A.....				02/29/2012.	12/13/2030.
87151#	AQ	3	SYMETRA LIFE INSURANCE (MORGAN).....	@.....	1		42,259	69.351	63,804	92,000	63,804		4,349				7.070	N/A.....				02/29/2012.	02/14/2028.
87151#	AR	1	SYMETRA LIFE INSURANCE (MCDONALD).....	@.....	1		47,144	83.514	70,987	85,000	70,987		4,837				7.070	N/A.....				03/13/2012.	07/20/2020.
87151#	AT	7	SYMETRA LIFE INSURANCE (GROTELUSCHEN).....	@.....	1		57,266	49.636	74,454	150,000	74,454		4,929				6.860	N/A.....				03/23/2012.	10/31/2034.
87151#	AU	4	SYMETRA LIFE INSURANCE (PILCHER).....	@.....	1		21,493	60.050	27,023	45,000	27,023		3,463				7.090	N/A.....				03/27/2012.	02/01/2027.

SCHEDULE D - PART 1

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

E10.66

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87151#	AV	2	SYMETRA LIFE INSURANCE (CORDOVA).....		@....	..	1	30,628	45.944	36,756	80,000	36,756	.....	.....5,048	.....	.....	.....	.....7.070	N/A.....	.....	.....	04/12/2012.	08/09/2037.
87151#	AW	0	SYMETRA LIFE INSURANCE (KIDD).....		@....	..	1	56,812	65.086	83,669	128,550	83,669	.....	.....5,506	.....	.....	.....	.....6.820	N/A.....	.....	.....	04/24/2012.	12/15/2028.
87151#	AX	8	SYMETRA LIFE INSURANCE (WRIGHT).....		@....	..	1	35,192	70.935	42,561	60,000	42,561	.....	.....3,056	.....	.....	.....	.....7.280	N/A.....	.....	.....	04/24/2012.	12/27/2027.
87151#	AY	6	SYMETRA LIFE INSURANCE (ZWEBEN).....		@....	..	1	21,447	82.691	25,924	31,350	25,924	.....	.....1,825	.....	.....	.....	.....7.150	N/A.....	.....	.....	04/26/2012.	06/01/2023.
87151#	AZ	3	SYMETRA LIFE INSURANCE (WILLIAMS).....		@....	..	1	22,157	71.734	26,896	37,494	26,896	.....	.....1,817	.....	.....	.....	.....7.010	N/A.....	.....	.....	04/30/2012.	07/01/2025.
87151#	BA	7	SYMETRA LIFE INSURANCE (CAL)S.....		@....	..	1	31,647	63.045	40,979	65,000	40,979	.....	.....2,793	.....	.....	.....	.....7.070	N/A.....	.....	.....	04/30/2012.	11/14/2026.
87151#	BB	5	SYMETRA LIFE INSURANCE (EASTLUND).....		@....	..	1	72,484	99.766	107,730	107,982	107,730	.....	.....7,304	.....	.....	.....	.....7.040	N/A.....	.....	.....	05/08/2012.	01/13/2018.
87151#	BC	3	SYMETRA LIFE INSURANCE (STOKES).....		@....	..	1	14,025	95.758	17,344	18,113	17,344	.....	.....1,399	.....	.....	.....	.....8.370	N/A.....	.....	.....	05/10/2012.	01/09/2019.
87151#	BD	1	SYMETRA LIFE INSURANCE (LEHMAN).....		@....	..	1	46,620	71.594	58,135	81,200	58,135	.....	.....4,206	.....	.....	.....	.....7.370	N/A.....	.....	.....	05/17/2012.	08/15/2027.
87151#	BE	9	SYMETRA LIFE INSURANCE (SIMON).....		@....	..	1	25,785	63.292	28,914	45,684	28,914	.....	.....1,818	.....	.....	.....	.....6.370	N/A.....	.....	.....	05/17/2012.	08/01/2033.
87151#	BF	6	SYMETRA LIFE INSURANCE (CAVAZOS).....		@....	..	1	26,494	81.608	33,521	41,076	33,521	.....	.....2,319	.....	.....	.....	.....7.030	N/A.....	.....	.....	05/31/2012.	12/01/2023.
87151#	BG	4	SYMETRA LIFE INSURANCE (SIMON).....		@....	..	1	55,802	74.086	66,333	89,535	66,333	.....	.....3,824	.....	.....	.....	.....5.990	N/A.....	.....	.....	05/31/2012.	07/01/2028.
87151#	BH	2	SYMETRA LIFE INSURANCE (SHESKEY).....		@....	..	1	37,101	66.761	50,471	75,600	50,471	.....	.....3,484	.....	.....	.....	.....7.120	N/A.....	.....	.....	06/05/2012.	08/13/2028.
87151#	BK	5	SYMETRA LIFE INSURANCE (HALL).....		@....	..	1	45,421	89.379	67,035	75,000	67,035	.....	.....4,540	.....	.....	.....	.....7.030	N/A.....	.....	.....	06/12/2012.	07/26/2020.
87151#	BL	3	SYMETRA LIFE INSURANCE (ROBERTS).....		@....	..	1	46,507	91.482	68,612	75,000	68,612	.....	.....4,647	.....	.....	.....	.....7.030	N/A.....	.....	.....	06/14/2012.	04/08/2019.
87151#	BM	1	SYMETRA LIFE INSURANCE (SAUCEDA).....		@....	..	1	24,234	79.289	30,380	38,315	30,380	.....	.....2,189	.....	.....	.....	.....7.320	N/A.....	.....	.....	06/14/2012.	07/23/2024.
87151#	BP	4	SYMETRA LIFE INSURANCE (MCDONALD).....		@....	..	1	41,021	75.682	60,546	80,000	60,546	.....	.....4,100	.....	.....	.....	.....7.030	N/A.....	.....	.....	06/12/2012.	07/20/2023.
87151#	BQ	2	SYMETRA LIFE INSURANCE COMPANY (SIMS).....		@....	..	1	45,847	80.587	56,411	70,000	56,411	.....	.....4,288	.....	.....	.....	.....7.810	N/A.....	.....	.....	06/21/2012.	10/03/2023.
87151#	BR	0	SYMETRA LIFE INSURANCE (LUDVIGSON).....		@....	..	1	20,588	86.343	24,528	28,407	24,528	.....	.....1,713	.....	.....	.....	.....7.100	N/A.....	.....	.....	06/19/2012.	03/01/2022.
87151#	BS	8	SYMETRA LIFE INSURANCE COMPANY (RICE).....		@....	..	1	31,910	65.183	35,932	55,125	35,932	.....	.....2,167	.....	.....	.....	.....6.150	N/A.....	.....	.....	06/29/2012.	09/18/2031.
87151#	BT	6	SYMETRA LIFE INSURANCE COMPANY (PAVESICH).....		@....	..	1	47,147	83.591	62,693	75,000	62,693	.....	.....4,246	.....	.....	.....	.....7.030	N/A.....	.....	.....	07/05/2012.	07/21/2020.
87151#	BU	3	SYMETRA LIFE INSURANCE COMPANY (MYERS).....		@....	..	1	36,204	72.702	50,986	70,130	50,986	.....	.....3,460	.....	.....	.....	.....7.030	N/A.....	.....	.....	07/19/2012.	11/18/2028.
87151#	BV	1	SYMETRA LIFE INSURANCE COMPANY (RICE).....		@....	..	1	27,737	66.906	34,189	51,100	34,189	.....	.....2,935	.....	.....	.....	.....7.100	N/A.....	.....	.....	07/24/2012.	02/25/2030.
87151#	BW	9	SYMETRA LIFE INSURANCE CO. (MCDONALD).....		@....	..	1	59,474	71.256	85,507	120,000	85,507	.....	.....5,634	.....	.....	.....	.....6.780	N/A.....	.....	.....	06/29/2012.	07/20/2023.
87151#	BY	5	SYMETRA LIFE INS CO (CARRASCO).....		@....	..	1	32,598	78.852	40,688	51,600	40,688	.....	.....2,762	.....	.....	.....	.....6.880	N/A.....	.....	.....	08/21/2012.	02/25/2025.
87151#	BZ	2	SYMETRA LIFE INS CO (KATES).....		@....	..	1	62,773	59.141	88,712	150,000	88,712	.....	.....5,543	.....	.....	.....	.....6.460	N/A.....	.....	.....	08/21/2012.	02/05/2027.
87151#	CA	6	SYMETRA LIFE INS CO (CAL)S.....		@....	..	1	41,835	63.130	56,818	90,000	56,818	.....	.....3,682	.....	.....	.....	.....6.710	N/A.....	.....	.....	08/21/2012.	11/14/2026.
87151#	CB	4	SYMETRA LIFE INS CO (MCDANIEL).....		@....	..	1	99,088	35.165	134,365	382,095	134,365	.....	.....8,436	.....	.....	.....	.....6.470	N/A.....	.....	.....	08/21/2012.	10/26/2041.
87151#	CC	2	SYMETRA LIFE INS CO (KENDALL).....		@....	..	1	28,902	60.207	35,402	58,800	35,402	.....	.....2,387	.....	.....	.....	.....6.830	N/A.....	.....	.....	08/28/2012.	04/26/2034.
87151#	CD	0	SYMETRA LIFE INS CO (KELLEY).....		@....	..	1	17,835	94.419	21,244	22,500	21,244	.....	.....1,613	.....	.....	.....	.....7.750	N/A.....	.....	.....	08/30/2012.	06/16/2019.
87151#	CE	8	SYMETRA LIFE INS CO (HALL).....		@....	..	1	47,088	78.920	67,083	85,000	67,083	.....	.....4,345	.....	.....	.....	.....6.710	N/A.....	.....	.....	09/18/2012.	07/26/2023.
87151#	CF	5	SYMETRA LIFE INS CO (HART).....		@....	..	1	87,979	67.151	98,712	147,000	98,712	.....	.....6,815	.....	.....	.....	.....7.030	N/A.....	.....	.....	09/18/2012.	03/12/2030.
87151#	CG	3	SYMETRA LIFE INS CO (SIMS).....		@....	..	1	40,727	81.626	49,282	60,375	49,282	.....	.....3,519	.....	.....	.....	.....7.330	N/A.....	.....	.....	09/25/2012.	10/03/2023.
87151#	CH	1	SYMETRA LIFE INS CO (STRUHS).....		@....	..	1	43,433	68.158	55,617	81,600	55,617	.....	.....3,615	.....	.....	.....	.....6.640	N/A.....	.....	.....	09/28/2012.	12/02/2028.
87151#	CJ	7	SYMETRA LIFE INS CO (BROWDER).....		@....	..	1	37,368	55.788	46,881	84,034	46,881	.....	.....3,142	.....	.....	.....	.....6.880	N/A.....	.....	.....	09/28/2012.	06/11/2032.
87151#	CK	4	SYMETRA LIFE INSURANCE COMPANY (ROSS).....		@....	..	1	24,166	66.823	28,533	42,700	28,533	.....	.....2,095	.....	.....	.....	.....7.490	N/A.....	.....	.....	10/09/2012.	08/09/2029.
87151#	CL	2	SYMETRA LIFE INS CO (DENMARK).....		@....	..	1	52,759	62.006	68,207	110,000	68,207	.....	.....5,081	.....	.....	.....	.....6.460	N/A.....	.....	.....	10/23/2012.	06/02/2027.
87151#	CM	0	SYMETRA LIFE INS CO (CROY).....		@....	..	1	61,496	43.123	67,704	157,000	67,704	.....	.....4,449	.....	.....	.....	.....6.610	N/A.....	.....	.....	10/31/2012.	09/26/2038.
87151#	CN	8	SYMETRA LIFE INS CO (GRILL).....		@....	..	1	31,411	74.704	41,087	55,000	41,087	.....	.....2,718	.....	.....	.....	.....6.710	N/A.....	.....	.....	10/31/2012.	02/01/2027.
87151#	CP	3	SYMETRA LIFE INS CO (RODRIGUEZ).....		@....	..	1	11,269	85.956	12,893	15,000	12,893	.....	.....857	.....	.....	.....	.....6.890	N/A.....	.....	.....	11/13/2012.	03/13/2020.
87151#	CQ	1	SYMETRA LIFE INS CO (JOHNSON).....		@....	..	1	32,875	83.104	47,370	57,000	47,370	.....	.....3,268	.....	.....	.....	.....7.170	N/A.....	.....	.....	11/21/2012.	08/03/2020.
87151#	CR	9	SYMETRA LIFE INS CO (MCDONALD).....		@....	..	1	51,181	76.195	67,998	89,242	67,998	.....	.....4,592	.....	.....	.....	.....7.080	N/A.....	.....	.....	11/21/2012.	04/01/2026.

SCHEDULE D - PART 1

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

E10.67

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9					12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
87151#	CS	7	SYMETRA LIFE INS CO (MCCALL).....	@....		1	41,843	75.818	53,073	70,000	53,073				3,233				6.300	N/A.....				11/30/2012.	01/01/2024.
87151#	CT	5	SYMETRA LIFE INS CO (RIGSBY).....	@....		1	36,728	73.053	43,832	60,000	43,832				9,600				6.870	N/A.....				12/06/2012.	08/01/2022.
87151#	CU	2	SYMETRA LIFE INS CO (BROWN).....	@....		1	16,039	79.241	19,652	24,800	19,652				1,386				7.220	N/A.....				12/06/2012.	02/01/2022.
87151#	CW	8	SYMETRA LIFE INS CO (PERSON).....	@....		1	35,053	72.311	47,003	65,000	47,003				3,620				6.890	N/A.....				12/18/2012.	12/10/2023.
87151#	CX	6	SYMETRA LIFE INS CO (EASTLUND).....	@....		1	69,598	99.770	98,274	98,500	98,274				6,557				6.920	N/A.....				12/18/2012.	01/13/2018.
87151#	CY	4	SYMETRA LIFE INS CO (PEREZ).....	@....		1	9,035	94.830	11,863	12,510	11,863				839				7.410	N/A.....				12/27/2012.	06/01/2019.
87151#	CZ	1	SYMETRA LIFE INS CO (HEAVILIN).....	@....		1	37,552	73.381	51,000	69,500	51,000				3,076				6.410	N/A.....				01/10/2013.	01/13/2028.
87151#	DA	5	SYMETRA LIFE INS CO (HENRY).....	@....		1	31,685	69.539	40,194	57,800	40,194				2,715				7.090	N/A.....				01/17/2013.	04/15/2029.
87151#	DB	3	SYMETRA LIFE INSURANCE COMPANY (KATES).....	@....		1	111,552	52.864	154,364	292,000	154,364				9,856				6.820	N/A.....				01/29/2013.	02/05/2032.
87151#	DE	7	SYMETRA LIFE INSURANCE CO (DUNFORD).....	@....		1	32,348	62.224	39,409	63,333	39,409				2,778				7.460	N/A.....				02/21/2013.	08/01/2027.
87151#	DF	4	SYMETRA LIFE INSURANCE CO (SIMON).....	@....		1	36,173	43.553	48,902	112,280	48,902				3,300				7.400	N/A.....				02/28/2013.	07/01/2036.
87151#	DG	2	SYMETRA LIFE INSURANCE COMPANY(MEDINA).....	@....		1	31,250	65.362	38,923	59,550	38,923				2,720				7.450	N/A.....				02/14/2013.	05/01/2027.
87151#	DH	0	SYMETRA LIFE INSURANCE COMPANY (STOKES).....	@....		1	9,169	95.631	10,959	11,460	10,959				914				9.020	N/A.....				02/28/2013.	01/09/2019.
87151#	DJ	6	SYMETRA LIFE INSURANCE COMPANY (PARKS).....	@....		1	36,767	74.159	51,912	70,000	51,912				3,580				7.400	N/A.....				03/05/2013.	03/08/2022.
87151#	DK	3	SYMETRA LIFE INSURANCE COMPANY (SIMON).....	@....		1	52,701	64.882	63,455	97,800	63,455				4,322				7.130	N/A.....				03/14/2013.	07/01/2031.
87151#	DL	1	SYMETRA LIFE INSURANCE CO (STOMBAUGH).....	@....		1	83,466	51.236	103,868	202,720	103,868				6,738				6.840	N/A.....				07/03/2013.	09/15/2035.
87151#	DM	9	SYMETRA LIFE INSURANCE COMPANY (STOKES).....	@....		1	8,072	96.387	9,675	10,038	9,675				666				7.360	N/A.....				05/30/2013.	01/09/2019.
87151#	DN	7	SYMETRA LIFE INSURANCE COMPANY (MIGGLER).....	@....		1	351,759	71.432	426,597	597,205	426,597				25,027				6.080	N/A.....				05/30/2013.	08/01/2030.
87151#	DP	2	SYMETRA LIFE INSURANCE COMPANY (LEBER).....	@....		1	130,840	71.220	155,974	219,000	155,974				9,160				6.150	N/A.....				06/06/2013.	02/04/2030.
87151#	DQ	0	SYMETRA LIFE INSURANCE CO (HAYES).....	@....		1	24,777	78.760	28,705	36,446	28,705				1,984				7.280	N/A.....				06/06/2013.	10/17/2024.
87151#	DR	8	SYMETRA LIFE INSURANCE COMPANY (MCCABE).....	@....		1	32,300	73.474	44,085	60,000	44,085				2,935				7.130	N/A.....				06/26/2013.	06/22/2022.
87151#	DS	6	SYMETRA LIFE INSURANCE COMPANY (PERSON).....	@....		1	48,919	67.261	60,536	90,000	60,536				4,200				7.120	N/A.....				06/26/2013.	12/10/2023.
87151#	DT	4	SYMETRA LIFE INSURANCE COMPANY (CERAS).....	@....		1	46,321	80.743	58,943	73,000	58,943				3,857				6.960	N/A.....				07/03/2013.	11/02/2021.
87151#	DU	1	SYMETRA LIFE INSURANCE CO (RICHARDSON).....	@....		1	44,477	93.133	60,537	65,000	60,537				4,029				7.120	N/A.....				07/11/2013.	01/13/2019.
87151#	DV	9	SYMETRA LIFE INSURANCE CO (DELVALLE).....	@....		1	35,305	46.314	42,150	91,009	42,150				3,903				7.130	N/A.....				07/25/2013.	11/28/2032.
87151#	DW	7	SYMETRA LIFE INSURANCE COMPANY (TAYLOR).....	@....		1	19,687	89.419	25,037	28,000	25,037				1,820				7.830	N/A.....				08/20/2013.	06/26/2019.
87151#	DY	3	SYMETRA LIFE INSURANCE COMPANY (MCCOWAN).....	@....		1	55,957	40.360	75,758	187,703	75,758				5,114				7.230	N/A.....				08/30/2013.	05/15/2043.
87151#	DZ	0	SYMETRA LIFE INSURANCE CO (SHOCKLEY).....	@....		1	60,142	49.670	81,424	163,928	81,424				5,497				7.230	N/A.....				08/30/2013.	06/24/2034.
87151#	EA	4	SYMETRA LIFE INSURANCE CO (CARRASCO).....	@....		1	60,571	78.626	70,839	90,095	70,839				5,076				7.490	N/A.....				02/21/2013.	02/25/2025.
87151#	EB	2	SYMETRA LIFE INSURANCE COMPANY (STRUHS).....	@....		1	67,506	62.459	74,157	118,728	74,157				5,189				7.380	N/A.....				09/24/2013.	11/02/2030.
87151#	EC	0	SYMETRA LIFE INSURANCE COMPANY (TENNART).....	@....		1	21,931	74.004	25,902	35,000	25,902				1,882				7.830	N/A.....				09/30/2013.	12/28/2021.
87151#	ED	8	SYMETRA LIFE INSURANCE COMPANY (JAMES).....	@....		1	50,295	56.858	53,862	94,729	53,862				3,886				7.480	N/A.....				10/15/2013.	02/23/2033.
87151#	EE	6	SYMETRA LIFE INSURANCE COMPANY (GUZMAN).....	@....		1	28,970	59.626	35,814	60,064	35,814				2,060				6.100	N/A.....				10/31/2013.	05/30/2029.
87151#	EF	3	SYMETRA LIFE INSURANCE COMPANY (CERAS).....	@....		1	10,401	92.868	11,952	12,870	11,952				953				8.410	N/A.....				11/05/2013.	10/21/2019.
87151#	EH	9	SYMETRA LIFE INSURANCE COMPANY (CERAS).....	@....		1	26,313	88.099	31,813	36,110	31,813				2,140				7.150	N/A.....				11/22/2013.	10/02/2021.
87151#	EJ	5	SYMETRA LIFE INSURANCE COMPANY (SANCHEZ).....	@....		1	57,639	79.039	67,974	86,000	67,974				4,586				7.070	N/A.....				11/22/2013.	02/01/2025.
87151#	EK	2	SYMETRA LIFE INSURANCE COMPANY (RAY).....	@....		1	28,916	27.369	19,343	70,675	19,343				1,322				7.330	N/A.....				11/28/2013.	04/08/2039.
87151#	EL	0	SYMETRA LIFE INSURANCE COMPANY (LEBER).....	@....		1	91,468	54.620	116,232	212,800	116,232				7,790				7.060	N/A.....				12/05/2013.	02/04/2034.
87151#	EM	8	SYMETRA LIFE INSURANCE COMPANY (JAMES).....	@....		1	32,773	52.493	43,703	83,254	43,703				2,983				7.320	N/A.....				12/05/2013.	01/23/2031.
87151#	EN	6	SYMETRA LIFE INSURANCE COMPANY (BAILEY).....	@....		1	41,821	83.953	50,372	60,000	50,372				3,442				7.330	N/A.....				12/10/2013.	06/21/2020.
87151#	EP	1	SYMETRA LIFE INSURANCE COMPANY (VICK).....	@....		1	40,714	76.285	51,994	68,156	51,994				3,546				7.280	N/A.....				12/17/2013.	06/27/2024.
87151#	EQ	9	SYMETRA LIFE INSURANCE COMPANY (PICKENS).....	@....		1	123,117	69.841	150,160	215,000	150,160				9,906				7.060	N/A.....				12/26/2013.	09/05/2025.
87151#	ER	7	SYMETRA LIFE INSURANCE COMPANY (KIANES).....	@....		1	40,953	57.127	49,694	86,988	49,694				3,507				7.390	N/A.....				12/26/2013.	05/25/2035.

SCHEDULE D - PART 1

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

E10.68

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87151#	ET	3	SYMETRA LIFE INSURANCE COMPANY (GUIDROZ).....	@....	..	.....	1	71,641	...69.720	94,123	135,000	94,123	.....	.....6,207	.....	.....	.....7.050	N/A.....	.....	.....	.....	12/31/2013.	12/14/2024.
87151#	EU	0	SYMETRA LIFE INSURANCE COMPANY (KARG).....	@....	..	.....	1	126,033	...96.273	165,109	171,500	165,109	.....	.....10,898	.....	.....	.....7.060	N/A.....	.....	.....	.....	01/16/2014.	07/23/2018.
87151#	EV	8	SYMETRA LIFE INSURANCE CO (JENNINGS).....	@....	..	.....	1	35,626	...83.467	41,734	50,000	41,734	.....	.....2,851	.....	.....	.....7.330	N/A.....	.....	.....	.....	01/23/2014.	07/21/2020.
87151#	EX	4	SYMETRA LIFE INSURANCE COMPANY (PRUITT).....	@....	..	.....	1	35,505	...56.102	47,220	84,167	47,220	.....	.....3,315	.....	.....	.....7.550	N/A.....	.....	.....	.....	01/31/2014.	06/01/2034.
87151#	EY	2	SYMETRA LIFE INSURANCE CO (HENDERSON).....	@....	..	.....	1	58,666	...75.256	75,257	100,000	75,257	.....	.....4,840	.....	.....	.....6.870	N/A.....	.....	.....	.....	03/06/2014.	04/11/2022.
87151#	FA	3	SYMETRA LIFE INSURANCE CO (GALLARDO).....	@....	..	.....	1	144,512	...74.684	158,929	212,801	158,929	.....	.....10,333	.....	.....	.....6.810	N/A.....	.....	.....	.....	03/13/2014.	04/15/2027.
87151#	FB	1	SYMETRA LIFE INSURANCE CO (BARNWELL).....	@....	..	.....	1	75,252	...89.142	89,507	100,408	89,507	.....	.....5,512	.....	.....	.....6.560	N/A.....	.....	.....	.....	03/13/2014.	10/23/2019.
87151#	FC	9	SYMETRA LIFE INSURANCE CO (STOMBAUGH).....	@....	..	.....	1	138,045	...58.176	175,600	301,840	175,600	.....	.....10,785	.....	.....	.....6.540	N/A.....	.....	.....	.....	03/13/2014.	08/15/2033.
87151#	FD	7	SYMETRA LIFE INSURANCE COMPANY (FRANCO).....	@....	..	.....	1	45,395	...52.959	55,608	105,000	55,608	.....	.....3,559	.....	.....	.....6.800	N/A.....	.....	.....	.....	03/20/2014.	03/07/2034.
87151#	FF	2	SYMETRA LIFE INSURANCE COMPANY (JONES).....	@....	..	.....	1	42,080	...78.960	49,480	62,665	49,480	.....	.....3,467	.....	.....	.....7.370	N/A.....	.....	.....	.....	01/16/2014.	11/18/2024.
87151#	FH	8	SYMETRA ASSIGNED BENEFITS SVCS C (COLE).....	@....	..	.....	1	99,295	...82.785	123,995	149,779	123,995	.....	.....7,595	.....	.....	.....6.490	N/A.....	.....	.....	.....	05/15/2014.	05/20/2027.
87151#	FJ	4	SYMETRA ASSIGNED BENEFITS SVCS (SANCHEZ).....	@....	..	.....	1	30,646	...80.896	33,287	41,148	33,287	.....	.....2,018	.....	.....	.....6.320	N/A.....	.....	.....	.....	05/15/2014.	02/01/2025.
87151#	FK	1	SYMETRA ASSIGNED BENEFITS SVX (FREEHAUF).....	@....	..	.....	1	90,686	...49.895	113,609	227,696	113,609	.....	.....6,925	.....	.....	.....6.490	N/A.....	.....	.....	.....	05/30/2014.	10/01/2038.
87151#	FL	9	SYMETRA ASSIGNED BENEFITS SVC (FREEHAUF).....	@....	..	.....	1	31,183	...82.785	37,254	45,000	37,254	.....	.....2,463	.....	.....	.....7.080	N/A.....	.....	.....	.....	05/08/2014.	10/05/2020.
87151#	FM	7	SYMETRA LIFE INSURANCE COMPANY (PICKENS).....	@....	..	.....	1	35,995	...68.318	40,991	60,000	40,991	.....	.....2,595	.....	.....	.....6.750	N/A.....	.....	.....	.....	06/05/2014.	09/05/2025.
87151#	FN	5	SYMETRA ASSIGNED BENEFITS SERVICES C (ST.....	@....	..	.....	1	21,839	...79.501	25,393	31,940	25,393	.....	.....1,706	.....	.....	.....7.070	N/A.....	.....	.....	.....	06/26/2014.	09/15/2024.
87151#	FP	0	SYMETRA ASSIGNED BENEFITS SERVICES C (MA.....	@....	..	.....	1	218,845	...59.433	272,922	459,209	272,922	.....	.....16,635	.....	.....	.....6.490	N/A.....	.....	.....	.....	06/26/2014.	09/15/2030.
87151#	FQ	8	SYMETRA ASSIGNED BENEFITS SVCS (CHAVEZ).....	@....	..	.....	1	242,209	...79.447	276,020	347,424	276,020	.....	.....14,596	.....	.....	.....5.540	N/A.....	.....	.....	.....	07/17/2014.	08/23/2024.
87151#	FR	6	SYMETRA ASSIGNED BENF SVCS C (PAUKAN).....	@....	..	.....	1	37,991	...79.222	43,532	54,949	43,532	.....	.....2,785	.....	.....	.....6.730	N/A.....	.....	.....	.....	07/24/2014.	06/08/2025.
87151#	FS	4	SYMETRA ASSIGNED BENEF SVC C (PRUITT).....	@....	..	.....	1	32,892	...55.301	36,996	66,900	36,996	.....	.....2,295	.....	.....	.....6.500	N/A.....	.....	.....	.....	08/21/2014.	06/01/2034.
87151#	FT	2	SYMETRA LIFE INSURANCE CO (DELVALLE).....	@....	..	.....	1	47,024	...42.771	57,741	135,000	57,741	.....	.....3,786	.....	.....	.....6.510	N/A.....	.....	.....	.....	07/31/2013.	11/28/2032.
87151#	FV	7	TRAVELERS CASUALTY & SURETY CO (JONES).....	@....	..	.....	1	75,913	...54.546	92,729	170,000	92,729	.....	.....5,445	.....	.....	.....6.230	N/A.....	.....	.....	.....	09/11/2014.	06/05/2032.
87151#	FW	5	SYMETRA ASSIGNED BENEF SVS C (CRENSHAW).....	@....	..	.....	1	18,322	...96.265	22,714	23,595	22,714	.....	.....1,452	.....	.....	.....6.820	N/A.....	.....	.....	.....	09/30/2014.	01/04/2019.
87151#	FX	3	SYMETRA ASSIGNED BENFS SVCS C (MEDINA).....	@....	..	.....	1	68,048	...66.682	80,753	121,100	80,753	.....	.....4,591	.....	.....	.....6.230	N/A.....	.....	.....	.....	10/16/2014.	05/01/2032.
87151#	FY	1	SYMETRA ASSIGNED BENFS SVCS C (CALLAWAY).....	@....	..	.....	1	13,857	...94.190	15,631	16,595	15,631	.....	.....944	.....	.....	.....6.410	N/A.....	.....	.....	.....	11/20/2014.	12/05/2019.
87151#	FZ	8	SYMETRA ASSIGNED BENFS SVCS C (HAMILTON).....	@....	..	.....	1	22,366	...74.982	27,275	36,375	27,275	.....	.....1,692	.....	.....	.....6.610	N/A.....	.....	.....	.....	11/26/2014.	06/30/2022.
87151#	GA	2	SYMETRA ASSIGNED BENEF SVCS C (CROW).....	@....	..	.....	1	9,786	...93.374	10,817	11,585	10,817	.....	.....685	.....	.....	.....6.610	N/A.....	.....	.....	.....	12/04/2014.	02/01/2020.
87151#	GC	8	SYMETRA ASSIGNED BENEFITS SVCS (LARA).....	@....	..	.....	1	54,015	...87.209	65,407	75,000	65,407	.....	.....3,875	.....	.....	.....6.290	N/A.....	.....	.....	.....	11/13/2014.	03/29/2020.
87151#	GD	6	SYMETRA ASSIGNED BENFS SERVICES C (VICK).....	@....	..	.....	1	64,306	...79.528	73,724	92,701	73,724	.....	.....4,580	.....	.....	.....6.530	N/A.....	.....	.....	.....	09/25/2014.	06/27/2024.
87151#	GE	4	SYMETRA ASSIGNED BENF SRVC C (RYAN).....	@....	..	.....	1	32,885	...78.130	39,065	50,000	39,065	.....	.....2,221	.....	.....	.....6.020	N/A.....	.....	.....	.....	01/22/2015.	03/20/2022.
87151#	GF	1	SYMETRA ASSIGNED BENEF SRVC (FREEHAUF).....	@....	..	.....	1	39,197	...46.507	46,298	99,549	46,298	.....	.....2,565	.....	.....	.....5.860	N/A.....	.....	.....	.....	01/30/2015.	10/01/2038.
87151#	GG	9	SYMETRA ASSIGNED BENEF SRVCS (CARPENTER).....	@....	..	.....	1	37,556	...49.681	40,456	81,431	40,456	.....	.....2,258	.....	.....	.....5.810	N/A.....	.....	.....	.....	02/12/2015.	05/02/2043.
87151#	GH	7	SYMETRA ASSIGNED BENEFS SVCS C (PATTI).....	@....	..	.....	1	17,169	...65.772	20,389	31,000	20,389	.....	.....1,187	.....	.....	.....6.180	N/A.....	.....	.....	.....	02/19/2015.	03/21/2028.
87151#	GJ	3	SYMETRA ASSIGNED BENFS SVCS C (DIPIETRO).....	@....	..	.....	1	28,768	...68.053	34,027	50,000	34,027	.....	.....1,973	.....	.....	.....6.150	N/A.....	.....	.....	.....	03/26/2015.	08/16/2026.
87151@	AA	0	SYMETRA LIFE INSURANCE COMPANY (MILLER).....	@....	..	.....	1	25,899	...67.534	31,040	45,962	31,040	.....	.....2,214	.....	.....	.....7.240	N/A.....	.....	.....	.....	11/15/2011.	08/01/2029.
87151@	AB	8	SYMETRA LIFE INSURANCE COMPANY (GAYLE).....	@....	..	.....	1	15,229	...67.057	18,374	27,400	18,374	.....	.....1,365	.....	.....	.....7.550	N/A.....	.....	.....	.....	11/15/2011.	05/01/2029.
87151@	AC	6	SYMETRA LIFE INSURANCE (SALCEDO).....	@....	..	.....	1	43,609	...79.663	63,731	80,000	63,731	.....	.....4,409	.....	.....	.....7.190	N/A.....	.....	.....	.....	12/06/2011.	05/15/2024.
87151W	21	0	SYMETRA LIFE INSURANCE COMPANY (LEE).....	@....	..	.....	1	32,102	...33.948	42,438	125,006	42,438	.....	.....3,544	.....	.....	.....8.750	N/A.....	.....	.....	.....	02/17/2011.	06/18/2035.
87151W	24	4	SYMETRA LIFE INSURANCE (ROE).....	@....	..	.....	1	33,822	...54.962	52,352	95,250	52,352	.....	.....3,628	.....	.....	.....7.200	N/A.....	.....	.....	.....	11/23/2011.	12/01/2031.
87165B	AB	9	SYNCHRONY FINANCIAL.....	.....	..	2	2FE	189,552	...100.695	191,321	190,000	189,848	.....	.....90	.....	.....	.....3.000	3.050	FA.....	2,153	5,700	08/06/2014.	08/15/2019.
872287	AL	1	TCI COMMUNICATIONS INC.....	.....	..	.....	1FE	98,592	...130.865	143,952	110,000	103,888	.....	.....549	.....	.....	.....7.125	7.930	FA.....	2,961	7,838	11/21/2002.	02/15/2028.
87246Y	AA	4	TIAA ASSET MGMT FIN LLC.....	.....	..	.....	2FE	419,244	...100.956	424,015	420,000	419,710	.....	.....152	.....	.....	.....2.950	2.980	MN.....	2,065	12,390	10/27/2014.	11/01/2019.
87248N	AC	2	THC ESCROW CORP III.....	.....	..	2,5,7	4FE	997,500	...97.500	975,000	1,000,000	997,602	.....	.....102	.....	.....	.....5.125	5.160	MN.....	8,542	19,503	09/12/2017.	05/01/2025.

SCHEDULE D - PART 1

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

E10.69

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872540	AQ	2	TJX COS INC.....	.....	.....	.....	2	1FE	317,613	93.844	300,302	320,000	317,894	.....	.....216	.....	.....	.....2.250	2.330	MS.....	2,120	7,260	09/07/2016.	09/15/2026.	
87286*	AA	0	T5 MERGER CORP REVOLVER.....	.....	.....	.....	2	.....	.....99,070	100.000	99,070	99,070	99,070	.....	.....	.....	.....	.....7.944	8.040	MON.....	.....	.....3,682	12/15/2017.	03/30/2022.	
87286*	AB	8	T5 MERGER CORP TL.....	.....	.....	.....	2	.....	.....2,078,450	99.565	2,096,942	2,106,091	2,096,942	.....	.....6,686	.....	.....	.....7.944	8.160	MON.....	14,020	184,574	03/10/2017.	03/30/2022.	
87405#	AA	2	T5 MERGER CORP - DDTL.....	.....	.....	.....	2Z	.....	.....355,680	100.000	355,680	355,680	355,680	.....	.....	.....	.....	.....7.621	7.710	MON.....	2,406	9,122	08/08/2017.	03/03/2022.	
87612B	AR	3	TARGA RESOURCES PARTNERS.....	.....	.....	.....	2,5,7	3FE	860,000	100.625	1,006,250	1,000,000	927,732	.....	.....34,322	.....	.....	.....4.125	8.380	MN.....	5,271	41,250	12/08/2015.	11/15/2019.	
87612B	AY	8	TARGA RESOURCES PARTNERS.....	.....	.....	.....	2	3FE	1,874,725	107.250	2,145,000	2,000,000	1,890,916	.....	.....13,203	.....	.....	.....6.750	7.870	MS.....	39,750	135,000	09/19/2016.	03/15/2024.	
87814*	AB	9	THE TEACHING COMPANY TL.....	.....	.....	.....	3	.....	.....1,639,252	100.000	1,646,897	1,646,897	1,646,897	.....	.....6,534	.....	.....	.....8.694	8.760	MON.....	18,689	122,713	08/01/2017.	08/24/2020.	
87814*	AC	7	THE TEACHING COMPANY REVOLVER.....	.....	.....	.....	3	.....	.....99,017	100.000	99,017	99,017	99,017	.....	.....	.....	.....	.....7.944	8.010	MON.....	659	2,096	11/29/2017.	08/24/2020.	
879369	AF	3	TELEFLEX INC.....	.....	.....	.....	3FE	.....	.....3,399,844	100.855	3,403,856	3,375,000	3,399,618	.....	.....(226)	.....	.....	.....4.625	4.530	MN.....	17,777	.....	11/17/2017.	11/15/2027.	
88023U	AD	3	TEMPUR SEALY INTL INC.....	.....	.....	.....	2,5,7	4FE	503,750	104.000	520,000	500,000	503,138	.....	.....(612)	.....	.....	.....5.625	5.430	AO.....	5,938	28,125	02/03/2017.	10/15/2023.	
88023U	AG	6	TEMPUR SEALY INTL INC.....	.....	.....	.....	2	4FE	2,526,638	102.520	2,599,907	2,536,000	2,514,576	.....	.....(12,063)	.....	.....	.....5.500	5.620	JD.....	6,199	139,480	05/23/2017.	06/15/2026.	
88031R	AA	6	TENASKA ALABAMA II PART.....	.....	.....	.....	2FE	.....	.....342,136	103.822	355,212	342,136	342,136	.....	.....	.....	.....	.....6.125	6.120	MJSD.....	5,297	15,717	01/09/2004.	03/30/2023.	
88033G	CR	9	TENET HEALTHCARE CORP.....	.....	.....	.....	2,5,7	3FE	4,044,634	97.500	4,009,200	4,112,000	4,046,107	.....	.....1,474	.....	.....	.....4.625	4.910	JJ.....	104,071	.....	11/09/2017.	07/15/2024.	
880445	A*	2	TENNESSEE FARMERS MUTUAL INS CO (INSCO).....	@.....			1		168,610	67.399	196,540	291,604	196,540		11,505				6.160	N/A.....				09/25/2014.	06/02/2033.
880451	AS	8	TENNESSEE GAS PIPELINE.....	.....	.....	.....	2FE	.....	.....2,424,266	118.993	2,427,464	2,040,000	2,395,737	.....	.....(28,529)	.....	.....	.....7.000	4.640	MS.....	42,047	142,800	02/01/2017.	03/15/2027.	
882508	BC	7	TEXAS INSTRUMENTS INC.....	.....	.....	.....	2	1FE	375,603	99.669	378,745	380,000	375,665	.....	.....61	.....	.....	.....2.900	3.030	MN.....	1,775	.....	10/26/2017.	11/03/2027.	
88579Y	AY	7	3M COMPANY.....	.....	.....	.....	2	1FE	606,255	99.463	606,729	610,000	606,337	.....	.....82	.....	.....	.....2.875	2.940	AO.....	4,336	.....	09/21/2017.	10/15/2027.	
887315	BM	0	TIME WARNER COS INC.....	.....	.....	.....	2FE	.....	.....7,119,747	126.731	6,925,854	5,465,000	6,688,409	.....	.....(93,109)	.....	.....	.....6.950	4.190	JJ.....	175,138	379,818	12/14/2012.	01/15/2028.	
887317	AD	7	TIME WARNER INC.....	.....	.....	.....	2FE	.....	.....1,582,975	125.334	1,566,683	1,250,000	1,570,632	.....	.....(10,637)	.....	.....	.....6.500	4.470	MN.....	10,382	81,250	10/26/2016.	11/15/2036.	
887317	BB	0	TIME WARNER INC.....	.....	.....	.....	2	2FE	239,076	99.905	239,773	240,000	239,177	.....	.....94	.....	.....	.....3.800	3.840	FA.....	3,445	6,257	11/29/2016.	02/15/2027.	
88731E	AJ	9	TIME WARNER ENT.....	.....	.....	.....	2FE	.....	.....20,988,988	137.589	22,179,484	16,120,000	20,628,571	.....	.....(173,549)	.....	.....	.....8.375	5.620	JJ.....	622,523	1,199,300	02/22/2017.	07/15/2033.	
88732J	AJ	7	TIME WARNER CABLE INC.....	.....	.....	.....	2FE	.....	.....5,795,712	117.607	5,974,456	5,080,000	5,776,744	.....	.....(18,476)	.....	.....	.....6.550	5.390	MN.....	55,457	332,740	02/22/2017.	05/01/2037.	
88732J	AN	8	TIME WARNER CABLE INC.....	.....	.....	.....	2FE	.....	.....2,603,884	125.346	2,582,135	2,060,000	2,558,960	.....	.....(12,941)	.....	.....	.....7.300	5.330	JJ.....	75,190	146,000	09/07/2017.	07/01/2038.	
887364	AB	3	TRIBUNE CO.....	.....	.....	.....	6	.....	.....28,653	110.964	27,741	25,000	27,741	.....	.....	.....	.....	.....7.500	.....	JJ.....	.....	.....	12/17/1998.	07/01/2023.	
89078Y	AA	3	TOPS HOLDING/MARKETS II.....	.....	.....	.....	2	5FE	1,657,250	54.000	1,080,000	2,000,000	1,687,213	.....	.....29,963	.....	.....	.....8.000	12.650	JD.....	7,111	111,711	08/09/2017.	06/15/2022.	
89357#	AA	6	TRANSAMERICA OCCIDENTAL LIFE (CASTERLIN).....	@.....			1		60,381	72.472	85,081	117,397	85,081		5,637				7.090	N/A.....				12/27/2012.	05/18/2026.
893570	BM	2	TRANSCONT GAS PIPE CORP.....	.....	.....	.....	2FE	.....	.....75,298	124.741	74,845	60,000	74,753	.....	.....(545)	.....	.....	.....7.250	3.950	JD.....	363	2,175	08/02/2017.	12/01/2026.	
893574	AB	9	TRANSCONT GAS PIPE LINE.....	.....	.....	.....	2	2FE	198,736	117.410	234,821	200,000	199,551	.....	.....157	.....	.....	.....5.400	5.410	FA.....	4,080	10,800	04/03/2012.	08/15/2041.	
893574	AF	0	TRANSCONT GAS PIPE CORP.....	.....	.....	.....	2	2FE	271,750	104.635	282,515	270,000	271,719	.....	.....(7)	.....	.....	.....4.450	4.400	FA.....	5,006	12,015	12/21/2012.	08/01/2042.	
893574	AH	6	TRANSCONT GAS PIPE LINE.....	.....	.....	.....	2	2FE	9,354,281	127.816	9,458,451	7,400,000	9,184,532	.....	.....(169,749)	.....	.....	.....7.850	4.280	FA.....	242,042	482,775	02/01/2017.	02/01/2026.	
89359@	AA	6	TRANSAMERICA LIFE INS CO NY (MONTGOMERY).....	@.....			1		55,883	74.720	74,721	100,000	74,721		4,543				6.470	N/A.....				05/16/2013.	09/06/2024.
89361#	AA	0	TRANSAMERICA LIFE INSURANCE (WOJAHN).....	@.....			1		48,902	77.358	61,113	79,000	61,113		4,447				7.490	N/A.....				11/30/2011.	08/15/2021.
89361#	AC	6	TRANSAMERICA LIFE INSURANCE (WOJAHN).....	@.....			1		37,106	60.075	43,494	72,400	43,494		3,235				7.620	N/A.....				01/26/2012.	08/15/2026.
89361#	AD	4	TRANSAMERICA OCCIDENTAL LIFE INS. (DIXON).....	@.....			1		31,194	88.320	48,135	54,500	48,135		3,413				7.370	N/A.....				02/07/2012.	09/09/2019.
89361#	AE	2	TRANSAMERICA LIFE INSURANCE (PESQUEIRA).....	@.....			1		36,913	61.998	55,799	90,000	55,799		3,801				7.070	N/A.....				02/23/2012.	11/21/2030.
89361#	AF	9	TRANSAMERICA OCCIDENTAL LIFE (BUCKNER).....	@.....			1		46,843	87.856	65,893	75,000	65,893		4,493				7.080	N/A.....				03/13/2012.	11/01/2019.
89361#	AG	7	TRANSAMERICA OCCIDENTAL LIFE (FRANCO).....	@.....			1		57,137	52.893	74,766	141,350	74,766		5,081				6.990	N/A.....				03/13/2012.	03/07/2028.
89361#	AH	5	TRANSAMERICA OCCIDENTAL LIFE (CONRADO).....	@.....			1		94,790	43.908	118,552	270,000	118,552		8,151				7.110	N/A.....				03/23/2012.	08/03/2032.
89361#	AJ	1	TRANSAMERICA LIFE INSURANCE (WOJAHN).....	@.....			1		105,756	55.211	117,600	213,000	117,600		8,547				7.390	N/A.....				03/27/2012.	08/15/2026.
89361#	AK	8	TRANSAMERICA LIFE INSURANCE (MONTALVO).....	@.....			1		97,144	63.182	117,286	185,631	117,286		8,210				7.150	N/A.....				05/17/2012.	01/10/2031.
89361#	AL	6	TRANSAMERICA OCCIDENTAL LIFE INS (DIXON).....	@.....	.....	.....	1	.....	.....27,905	88.854	40,42														

SCHEDULE D - PART 1

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

E10.70

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89361#	AP	7	TRANSAMERICA OCC LIFE INS. CO.(SULLIVAN).....			@....	1	40,934	86.067	49,275	57,251	49,275		3,732				8.030	N/A.....			02/07/2013.	01/13/2022.
89361#	AQ	5	TRANSAMERICA OCC LIFE INS CO (CAMPBELL).....			@....	1	4,198	97.772	5,040	5,155	5,040		418				9.150	N/A.....			02/28/2013.	07/05/2018.
89361#	AR	3	TRANS AM OCCID LIFE INS CO (MONTALVO).....			@....	1	39,209	60.726	47,596	78,378	47,596		3,127				6.950	N/A.....			04/09/2013.	01/10/2030.
89361#	AS	1	TRANSAMERICA FIN LIFE INS CO (ROGERS).....			@....	1	34,141	76.711	46,602	60,750	46,602		3,102				7.130	N/A.....			06/26/2013.	12/13/2023.
89361#	AU	6	TRANSAMERICA OCC LIFE INS CO (CASTERLIN).....			@....	1	79,390	71.616	107,100	149,545	107,100		6,878				6.860	N/A.....			06/28/2013.	05/18/2026.
89361#	AV	4	TRANSAMERICA OCC LIFE INS CO (GUILLORY).....			@....	1	37,663	80.988	43,734	54,000	43,734		3,135				7.540	N/A.....			06/28/2013.	12/19/2023.
89361#	AW	2	TRANSAM OCCID LIFE INS CO (MONTALVO).....			@....	1	39,407	60.873	46,935	77,102	46,935		3,418				7.720	N/A.....			08/06/2013.	01/10/2030.
89361#	AX	0	TRANSAMERICA LIFE INSUR CO (GUTIERREZ).....			@....	1	57,257	49.988	76,982	154,000	76,982		5,182				7.260	N/A.....			09/26/2013.	08/06/2034.
89361#	AY	8	TRANSAMERICA LIFE INSURANCE CO (THOMAS).....			@....	1	36,532	78.238	46,943	60,000	46,943		3,596				8.290	N/A.....			10/08/2013.	01/29/2021.
89361#	AZ	5	TRANSAM OCCIDENTAL LIFE INS (MONTALVO).....			@....	1	42,040	59.241	48,985	82,686	48,985		3,580				7.750	N/A.....			10/24/2013.	01/10/2031.
89361#	BB	7	TRANSAMERICA LIFE INSURANCE CO (FRANCO).....			@....	1	14,779	49.601	19,171	38,650	19,171		1,275				7.120	N/A.....			03/20/2014.	03/07/2028.
89361#	BC	5	TRANSAMERICA LIFE INSURANCE CO (CARRIER).....			@....	1	22,396	77.324	27,444	35,492	27,444		1,869				7.140	N/A.....			03/27/2014.	06/01/2025.
89361#	BD	3	TRANSAMERICA OCCID LIFE INS CO (CONRADO).....			@....	1	116,256	54.812	146,047	266,446	146,047		9,037				6.540	N/A.....			03/27/2014.	08/03/2032.
89361#	BE	1	TRANSAMERICA FIN LIFE INS CO (ROGERS).....			@....	1	29,813	57.626	37,601	65,250	37,601		2,380				6.750	N/A.....			06/12/2014.	12/13/2028.
89361#	BF	8	TRANSAMERICA LIFE INSURANCE CO (HICKS).....			@....	1	30,484	88.221	34,550	39,163	34,550		2,262				6.870	N/A.....			06/12/2014.	09/18/2021.
89361#	BG	6	BUCKEYE UNION INS CO (GIBERSON).....			@....	1	49,548	53.287	62,347	117,000	62,347		3,944				6.750	N/A.....			06/26/2014.	04/10/2032.
89361#	BH	4	TRANSAMERICA ANNUITY SVC CORP (CARRIER).....			@....	1	24,008	76.090	29,393	38,629	29,393		1,833				6.820	N/A.....			09/04/2014.	06/01/2025.
89361#	BK	7	TRANSAMERICA ANN SVC CORP (HERNANDEZ).....			@....	1	48,376	67.599	59,153	87,505	59,153		3,613				6.500	N/A.....			10/23/2014.	06/01/2030.
89361#	BM	3	AEGON ASSIGNMENT CORP (HARASYMIW).....			@....	1	43,464	40.229	52,218	129,800	52,219		2,970				6.020	N/A.....			11/13/2014.	05/19/2041.
89361#	BN	1	AEGON ASSIGNMENT CORP (HARASYMIW).....			@....	1	60,223	52.216	68,560	131,300	68,560		3,693				5.600	N/A.....			01/30/2015.	06/19/2044.
8941AO	10	5	METROPOLITAN LIFE INSURANCE (HELMS).....			@....	1	51,459	80.635	79,829	99,000	79,829		5,527				7.190	N/A.....			11/17/2011.	01/01/2021.
90131H	AB	1	21ST CENTURY FOX AMERICA				2FE	24,383	123.685	24,737	20,000	24,379		(4)			5.400	4.020	AO.....	270		12/12/2017.	10/01/2043.
90131H	AT	2	21ST CENTURY FOX AMERICA				2FE	831,894	123.722	832,650	673,000	813,610		(18,284)			7.750	3.840	JJ.....	23,326	26,079	02/03/2017.	01/20/2024.
90131H	AX	3	21ST CENTURY FOX AMERICA				2FE	848,146	129.331	854,883	661,000	831,913		(16,233)			7.700	3.840	AO.....	8,624	50,897	02/16/2017.	10/30/2025.
90131H	AY	1	21ST CENTURY FOX AMERICA				2FE	2,398,937	129.437	2,340,223	1,808,000	2,341,035		(50,380)			7.430	3.480	AO.....	33,584	134,334	02/01/2017.	10/01/2026.
90131H	AZ	8	21ST CENTURY FOX AMERICA				2FE	888,811	128.938	883,142	850,000	883,142		(2,199)			7.125	6.590	AO.....	13,963	60,563	04/06/2015.	04/08/2028.
90131H	BA	2	21ST CENTURY FOX AMERICA				2FE	380,400	129.541	388,625	300,000	375,030		(5,370)			7.300	4.270	AO.....	3,711	21,900	01/13/2017.	04/30/2028.
90131H	BB	0	21ST CENTURY FOX AMERICA				2FE	266,431	129.594	272,149	210,000	262,726		(3,706)			7.280	4.280	JD.....	7,686	7,644	01/13/2017.	06/30/2028.
90131H	BE	4	21ST CENTURY FOX AMERICA				2FE	99,168	150.974	105,682	70,000	96,554		(1,005)			8.450	5.040	FA.....	2,465	5,915	04/06/2015.	08/01/2034.
90131H	BF	1	21ST CENTURY FOX AMERICA				2FE	15,698	129.134	19,370	15,000	15,643		(22)			6.200	5.790	JD.....	41	930	04/06/2015.	12/15/2034.
90131H	BG	9	21ST CENTURY FOX AMERICA				2FE	39,748	132.895	39,869	30,000	39,730		(18)			6.400	3.870	JD.....	85	960	12/12/2017.	12/15/2035.
90131H	BL	8	21ST CENTURY FOX AMERICA				2FE	222,907	137.540	247,573	180,000	221,208		(672)			6.650	4.830	MN.....	1,530	8,645	12/13/2017.	11/15/2037.
902494	AZ	6	TYSON FOODS INC.....				2FE	5,057,835	112.686	5,465,279	4,850,000	5,049,286		(7,712)			4.875	4.510	FA.....	89,321	236,438	02/07/2017.	08/15/2034.
902494	BC	6	TYSON FOODS INC.....				2FE	1,996,660	102.395	2,047,920	2,000,000	1,996,823		163			3.550	3.570	JD.....	5,719	35,500	05/23/2017.	06/02/2027.
90261A	AB	8	UBS AG STAMFORD CT.....				2FE	2,964,520	116.820	3,037,320	2,600,000	2,905,557		(57,591)			7.625	4.760	FA.....	73,793	198,250	12/19/2016.	08/17/2022.
902905	AQ	1	USX CORPORATION.....				3FE	2,291,240	115.313	2,306,280	2,000,000	2,219,494		(32,763)			8.125	5.780	JJ.....	74,931	162,500	09/16/2015.	07/15/2023.
90331@	AC	3	USAA LIFE INSURANCE COMPANY (MOSER).....			@....	1	32,781	69.031	48,322	70,000	48,322		3,273				7.030	N/A.....			06/19/2012.	04/11/2025.
90331@	AD	1	USAA LIFE INSURANCE COMPANY (MOSER).....			@....	1	48,438	65.655	66,278	100,948	66,278		4,202				6.760	N/A.....			03/19/2013.	04/11/2025.
90331@	AE	9	USAA LIFE INSURANCE COMPANY (GOODMAN).....			@....	1	2,393	95.927	2,792	2,910	2,792		240				8.940	N/A.....			08/06/2013.	11/28/2018.
903436	AA	1	US AIRWAYS 2011-1A PTT.....				1FE	3,176,613	114.778	3,158,610	2,751,930	3,163,518		(51,607)			7.125	3.250	AO.....	37,581	196,075	08/24/2016.	10/22/2023.
90345W	AD	6	US AIRWAYS 2012-2A PTT.....				1FE	3,442,262	106.150	3,791,400	3,571,738	3,483,047		19,278			4.625	5.460	JD.....	12,848	165,193	09/11/2013.	06/03/2025.
905572	AD	5	UNION CARBIDE CHEMICALS.....				2FE	1,362,897	121.073	1,421,407	1,174,000	1,278,341		(15,380)			7.875	5.880	AO.....	23,113	92,453	05/13/2011.	04/01/2023.
907818	EH	7	UNION PACIFIC CORP.....				1FE	1,981,160	98.844	1,976,888	2,000,000	1,984,227		1,692			2.750	2.850	MS.....	18,333	55,000	02/25/2016.	03/01/2026.

SCHEDULE D - PART 1

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

E10.7.1

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F								Unrealized	Current Year's	Current Year's	Total Foreign		Effective	When	Admitted	Amount Rec.		Stated
CUSIP Identification			Code	oreign	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange	Rate of	Rate of	Paid	Amount Due &	During Year	Acquired	Contractual
				n	CHAR	Design-		to Obtain			Carrying Value	Increase	Accretion	Temporary	Change in				Accrued			Maturity
						nation		Fair Value				(Decrease)		Impairment	B./A.C.V.							Date
907818	EQ	7			2	1FE	2,287,733	103.606	2,372,584	2,290,000	2,287,751		18			3.600	3.600	MS	23,358		09/12/2017	09/15/2037
907825	AA	1				1FE	2,426,607	101.973	2,469,140	2,421,366	2,425,623		(675)			3.227	3.170	MN	10,201	78,137	04/28/2015	05/14/2026
90783W	AA	1				1FE	2,463,906	112.758	2,925,429	2,594,413	2,467,601		8,203			5.866	6.430	JJ	75,671	152,188	06/19/2009	07/02/2030
90932E	AA	1				1FE	5,000,000	98.075	4,903,750	5,000,000	5,000,000					2.875	2.870	AO	33,542	147,743	09/13/2016	10/07/2028
90932P	AA	6				1FE	6,029,301	104.716	6,080,896	5,807,036	6,012,214		(31,277)			4.000	3.350	AO	51,618	232,281	12/09/2016	04/11/2026
91085*	AA	5				4	1,094,566	99.482	1,097,679	1,103,393	1,097,679		2,108			9.194	9.480	MON	21,117	114,412	02/19/2016	11/10/2020
91115*	AB	7				1	70,951	62.352	83,952	134,640	83,952		5,034				6.240	N/A			05/23/2013	12/21/2034
91115*	AC	5				1	77,613	49.910	83,729	167,760	83,729		5,812				7.270	N/A			12/05/2013	12/21/2037
911308	AB	0			5.7	1FE	31,890	143.000	35,750	25,000	28,486		(296)			8.375	6.160	AO	523	2,094	12/17/1998	04/01/2030
911312	BK	1			2	1FE	338,953	99.443	338,109	340,000	338,975		22			2.500	2.560	AO	1,110		11/09/2017	04/01/2023
912137	A#	3				1	43,920	60.539	65,928	108,900	65,928		4,496				7.080	N/A			03/27/2012	03/20/2033
912137	A*	7				1	15,977	86.420	21,605	25,000	21,605		3,681				7.190	N/A			12/20/2011	02/01/2022
912137	A@	5				1	64,965	71.968	77,726	108,000	77,726		5,026				6.610	N/A			02/14/2012	12/27/2030
912137	B#	2				1	107,240	72.406	140,468	194,000	140,468		9,264				7.060	N/A			01/16/2014	12/01/2026
912137	B*	6				1	22,820	60.219	32,519	54,000	32,519		2,242				7.400	N/A			01/17/2013	03/20/2033
912137	B@	4				1	28,558	75.334	39,550	52,500	39,550		2,872				7.820	N/A			09/05/2013	06/21/2030
912137	C#	1				1	251,153	60.634	264,442	436,126	264,442		15,173				6.010	N/A			11/20/2014	08/07/2038
912137	C*	5				1	112,769	44.784	137,931	307,990	137,931		9,586				7.320	N/A			02/13/2014	07/27/2039
912920	AC	9			2	3FE	2,759,827	95.866	2,681,384	2,797,000	2,763,893		1,130			6.875	7.000	MS	56,620	192,294	03/18/2014	09/15/2033
913017	AS	8				1FE	33,111	118.009	29,502	25,000	27,011		(536)			8.750	5.920	MS	729	2,188	12/17/1998	03/01/2021
913017	CP	2			2	1FE	169,531	104.667	177,935	170,000	169,536		5			4.050	4.060	MN	1,090	3,443	05/01/2017	05/04/2047
91324P	CR	1				1FE	149,801	118.120	177,181	150,000	149,806		3			4.750	4.750	JJ	3,285	7,125	07/21/2015	07/15/2045
91324P	DE	9				1FE	118,996	99.708	119,650	120,000	119,011		16			2.950	3.040	AO	649		10/18/2017	10/15/2027
91324P	DF	6				1FE	997,150	102.026	1,020,268	1,000,000	997,156		6			3.750	3.760	AO	6,875		10/19/2017	10/15/2047
913903	AT	7			2	2FE	5,822,858	103.125	5,730,656	5,557,000	5,814,153		(8,705)			5.000	4.140	JD	23,154	163,925	11/15/2017	06/01/2026
91529Y	AH	9	C			2FE	1,508,585	107.654	1,614,816	1,500,000	1,505,503		(1,003)			5.625	5.470	MS	24,844	84,375	01/10/2011	09/15/2020
91913Y	AL	4	C			2FE	513,385	131.791	658,957	500,000	513,093		(32)			6.625	6.380	JD	1,472	33,125	10/02/2007	06/15/2037
92211W	AA	9				4FE	500,000	101.268	506,340	500,000	500,000					4.375	4.370	MN	608		12/07/2017	11/15/2025
922167	A#	8				1	255,818	57.576	299,857	520,793	299,857		18,853				6.580	N/A			03/20/2014	07/24/2035
922167	A*	2				1	67,645	65.206	97,810	150,000	97,810		6,399				6.780	N/A			07/19/2012	01/12/2027
922167	A@	0				1	322,851	47.713	425,025	890,781	425,025		26,273				6.500	N/A			03/19/2013	11/12/2042
922167	B#	7				1	84,670	45.986	103,135	224,271	103,135		6,381				6.490	N/A			05/08/2014	11/12/2042
922167	B*	1				1	105,425	78.069	118,661	151,995	118,661		9,252				8.450	N/A			03/31/2014	02/18/2022
922167	B@	9				1	187,402	48.607	232,047	477,389	232,047		15,988				7.290	N/A			01/31/2014	07/24/2039
92262@	AB	4				2	3,494,587	99.854	3,507,880	3,512,981	3,507,880		11,777			7.694	7.810	MON	1,835	245,668	05/08/2017	11/18/2021
92277G	AD	9				2FE	2,047,460	102.674	2,053,488	2,000,000	2,038,681		(5,624)			3.750	3.390	MN	12,500	75,000	05/25/2016	05/01/2024
92277G	AG	2			2	2FE	3,025,400	104.368	3,131,060	3,000,000	3,024,309		(1,983)			4.125	4.000	JJ	57,063		03/01/2017	01/15/2026
92343V	BR	4				2FE	3,006,006	111.264	2,881,747	2,590,000	2,939,833		(56,186)			5.150	2.580	MS	39,274	133,385	10/21/2016	09/15/2023
92343V	CK	8				2FE	61,874	104.162	62,497	60,000	61,874					4.862	4.660	FA	1,053		12/18/2017	08/21/2046
92343V	DC	5				2FE	367,710	92.380	406,474	440,000	368,552		842			4.125	5.220	FA	6,857	9,075	04/27/2017	08/15/2046
92343V	DV	3				2FE	106,958	113.941	113,941	100,000	106,898		(60)			5.500	5.040	MS	1,604	2,750	05/03/2017	03/16/2047
92343V	DY	7				2FE	2,885,412	104.271	3,023,868	2,900,000	2,886,589		1,177			4.125	4.180	MS	34,891	56,513	09/14/2017	03/16/2027
92343V	EB	6			2	2FE	586,649	100.377	602,266	600,000	587,173		555			3.376	3.710	FA	7,652	1,908	08/18/2017	02/15/2025

SCHEDULE D - PART 1

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

E10.72

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92344G	AM	8	VERIZON GLOBAL FUNDING.....	.....	.....	2FE	1,795,366	136.932	2,053,993	1,500,000	1,710,128		(8,825)			7.750	6.150	JD	9,688	116,250		08/02/2004.	12/01/2030.	
92549*	BA	2	VETCOR PRACTICES - TL.....	.....	.....	2	1,181,505	99.236	1,186,839	1,195,969	1,186,839		4,491			7.944	8.270	MON	7,982	136,042		06/24/2016.	04/20/2021.	
92549*	BH	7	VETCOR PRACTICES - 2ND AMEND DDTL.....	.....	.....	2	253,028	100.000	253,028	253,028	253,028					7.994	7.930	MON	55	18,210		03/15/2017.	04/20/2021.	
92549*	BL	8	VETCOR PRACTICES - 3RD AMEND DDTL.....	.....	.....	2	1,962,707	100.000	1,962,707	1,962,707	1,962,707					7.612	7.670	MON	415	43,832		12/29/2017.	04/20/2021.	
92553P	AP	7	VIACOM INC.....	.....	.....	2FE	25,936	86.568	25,971	30,000	25,985		49			4.375	5.340	MS	386	656		05/10/2017.	03/15/2043.	
92553P	BB	7	VIACOM INC.....	.....	2,5,7	2FE	944,540	95.624	956,245	1,000,000	947,628		3,088			3.450	4.170	AO	8,338	17,250		05/11/2017.	10/04/2026.	
927804	FV	1	VIRGINIA ELEC & POWER CO.....	.....	.....	1FE	119,650	99.039	118,847	120,000	119,684		31			2.950	2.980	MN	452	3,530		11/10/2016.	11/15/2026.	
92826C	AB	8	VISA INC.....	.....	.....	1FE	319,728	99.921	319,748	320,000	319,836		53			2.200	2.210	JD	332	7,040		12/09/2015.	12/14/2020.	
928563	AC	9	VMWARE INC.....	.....	.....	2FE	7,819,164	100.948	7,868,912	7,795,000	7,818,914		(250)			3.900	3.860	FA	109,780			10/06/2017.	08/21/2027.	
92890H	AD	4	WEA FINANCE LLC/WESTFIEL.....	.....	.....	2FE	259,176	109.027	283,470	260,000	259,220		14			4.750	4.770	MS	3,568	12,350		09/10/2014.	09/17/2044.	
92966@	AC	1	WHCG MANAGEMENT - TL.....	.....	.....	2	4,080,328	99.428	4,104,796	4,128,374	4,104,796		24,468			6.453	6.480	MON	721	220,250		03/09/2017.	03/09/2023.	
92976G	AG	6	WACHOVIA BANK NA.....	.....	.....	1FE	1,181,520	128.238	1,282,390	1,000,000	1,175,356		(5,690)			5.850	4.470	FA	24,375	58,500		11/22/2016.	02/01/2037.	
92976G	AJ	0	WACHOVIA BANK NA.....	C.....	.....	1FE	623,700	139.477	871,735	625,000	625,000					6.600	6.590	JJ	19,021	41,250		11/30/2007.	01/15/2038.	
92976W	BH	8	WACHOVIA CORP.....	C.....	.....	1FE	991,320	100.309	1,003,100	1,000,000	1,000,000					5.750	5.640	FA	23,958	57,500		05/07/2008.	02/01/2018.	
931142	DB	6	WAL-MART STORES INC.....	.....	.....	1FE	69,716	136.573	68,287	50,000	67,406		(461)			5.625	3.440	AO	594	2,813		08/02/2012.	04/15/2041.	
931427	AQ	1	WALGREENS BOOTS ALLIANCE.....	.....	2,5,7	2FE	5,113,705	98.885	5,112,382	5,170,000	5,119,136		4,955			3.450	3.580	JD	14,864	178,365		02/01/2017.	06/01/2026.	
939648	AE	1	WASHINGTON PG LP.....	.....	.....	2FE	482,488	102.193	500,750	490,000	482,853		365			5.950	6.220	FA	11,905			08/01/2017.	08/15/2024.	
94106L	AG	4	WASTE MANAGEMENT INC.....	.....	.....	2FE	102,169	132.292	132,292	100,000	101,913		(16)			7.375	7.120	MN	942	7,375		01/16/2003.	05/15/2029.	
94106L	AN	9	WASTE MANAGEMENT INC.....	.....	.....	2FE	500,436	142.488	498,710	350,000	472,054		(5,725)			7.750	4.430	MN	3,466	27,125		08/02/2012.	05/15/2032.	
94106L	BD	0	WASTE MANAGEMENT INC.....	.....	.....	2FE	309,684	98.059	303,983	310,000	309,753		43			2.400	2.410	MN	951	7,440		05/09/2016.	05/15/2023.	
94106L	BE	8	WASTE MANAGEMENT INC.....	.....	.....	2FE	309,944	99.943	309,824	310,000	309,945		1			3.150	3.150	MN	1,438			10/30/2017.	11/15/2027.	
949746	RE	3	WELLS FARGO & COMPANY.....	.....	.....	1FE	114,085	107.478	121,451	113,000	113,740		(105)			4.480	4.350	JJ	2,320	5,062		02/05/2014.	01/16/2024.	
949746	SH	5	WELLS FARGO & COMPANY.....	.....	.....	1FE	259,667	98.015	254,841	260,000	259,701		29			3.000	3.010	AO	1,473			10/19/2016.	10/23/2026.	
949746	SR	3	WELLS FARGO & COMPANY.....	.....	.....	1FE	1,578,653	78.652	1,557,318	1,548,654	1,552,580		(86)		(25,987)	2.790	2.720	JAJO	7,813	10,692		09/25/2017.	04/27/2022.	
94974B	FJ	4	WELLS FARGO & COMPANY.....	.....	.....	1FE	57,808	101.904	61,143	60,000	58,740		219			3.450	3.900	FA	794	2,070		06/11/2013.	02/13/2023.	
94974B	FN	5	WELLS FARGO & COMPANY.....	.....	.....	1FE	149,335	105.455	158,183	150,000	149,593		63			4.125	4.170	FA	2,338	6,188		08/09/2013.	08/15/2023.	
94974B	FP	0	WELLS FARGO & COMPANY.....	.....	.....	1FE	190,014	119.079	202,435	170,000	189,747		(268)			5.375	4.600	MN	1,498	9,138		04/21/2017.	11/02/2043.	
94974B	FY	1	WELLS FARGO & COMPANY.....	.....	.....	1FE	219,834	104.862	220,211	210,000	217,660		(770)			4.100	3.590	JD	670	8,610		02/02/2015.	06/03/2026.	
94974B	GL	8	WELLS FARGO & COMPANY.....	.....	.....	1FE	8,511,693	106.480	8,891,123	8,350,000	8,499,751		(11,860)			4.300	4.070	JJ	158,580	303,150		02/01/2017.	07/22/2027.	
94974B	GT	1	WELLS FARGO & COMPANY.....	.....	.....	1FE	567,201	105.464	590,599	560,000	567,078		(121)			4.400	4.320	JD	1,164	24,640		10/11/2016.	06/14/2046.	
94974B	GU	8	WELLS FARGO & COMPANY.....	.....	.....	1FE	400,622	111.763	447,056	400,000	400,620		(3)			4.750	4.730	JD	1,267	18,947		04/21/2017.	12/07/2046.	
95000U	2A	0	WELLS FARGO & COMPANY.....	.....	.....	2	3,170,000	101.945	3,231,679	3,170,000	3,170,000					3.584	3.580	MN	12,308	56,806		05/15/2017.	05/22/2028.	
95040Q	AC	8	WELLTOWER INC.....	.....	.....	2FE	2,068,320	104.687	2,093,755	2,000,000	2,062,665		(5,655)			4.250	3.800	AO	21,250	85,000		02/02/2017.	04/01/2026.	
958254	AF	1	WESTERN GAS PARTNERS LP.....	.....	.....	2FE	4,651,436	103.951	4,688,215	4,510,000	4,639,009		(12,201)			4.650	4.230	JJ	104,858	161,832		02/01/2017.	07/01/2026.	
95873*	AH	7	WESTERN NATIONAL LIFE INS CO (PAPOI).....	@.....		1	43,668	73.391	62,383	85,000	62,383		4,042			6.710	N/A	N/A					09/04/2012.	11/19/2024.
95873*	AJ	3	WESTERN NATIONAL LIFE INS CO (CROCKETT).....	@.....		1	41,338	67.471	52,996	78,546	52,996		3,595			7.130	N/A	N/A					01/24/2013.	06/22/2029.
960386	AL	4	WABTEC.....	.....	5,7	2FE	1,999,300	97.795	1,955,916	2,000,000	1,999,388		72			3.450	3.450	MN	8,817	71,300		10/31/2016.	11/15/2026.	
969457	BG	4	WILLIAMS COS INC.....	.....	.....	3FE	244,380	115.500	222,915	193,000	216,177		(5,623)			7.875	4.280	MS	5,066	15,199		08/03/2012.	09/01/2021.	
969457	BW	9	WILLIAMS COMPANIES INC.....	.....	.....	2	388,978	103.750	404,625	390,000	389,286		93			4.550	4.580	JD	345	17,745		06/19/2014.	06/24/2024.	
981811	AD	4	WORTHINGTON INDUSTRIES.....	.....	.....	2FE	3,911,738	108.271	3,746,197	3,460,000	3,684,753		(92,742)			6.500	3.520	AO	47,479	224,900		06/23/2015.	04/15/2020.	
981811	AE	2	WORTHINGTON INDUSTRIES.....	.....	.....	2FE	474,921	103.616	481,817	465,000	474,296		(624)			4.550	4.250	AO	4,467	15,129		04/21/2017.	04/15/2026.	
981811	AF	9	WORTHINGTON INDUSTRIES.....	.....	.....	2FE	999,010	100.411	1,004,119	1,000,000	999,033		23			4.300	4.300	FA	18,275			07/25/2017.	08/01/2032.	

SCHEDULE D - PART 1

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

E10.73

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
982526	AQ	8	WM WRIGLEY JR CO.....	.....	.....	2,5,7	1FE	39,960	102.413	40,965	40,000	39,983	.....	6	.....	.....	3.375	3.390	AO.....	263	1,350	10/16/2013.	10/21/2020.	
982526	AV	7	WM WRIGLEY JR CO.....	.....	.....	2,5,7	1FE	30,367	100.929	30,279	30,000	30,114	.....	(64)	.....	.....	2.900	2.670	AO.....	169	870	11/01/2013.	10/21/2019.	
98877D	AC	9	ZF NA CAPITAL.....	.....	.....	3FE	3FE	1,945,375	105.875	2,011,625	1,900,000	1,940,928	.....	(4,385)	.....	.....	4.750	4.400	AO.....	15,543	90,250	02/01/2017.	04/29/2025.	
98978V	AH	6	ZOETIS INC.....	.....	.....	2,5,7	2FE	19,857	111.794	22,359	20,000	19,869	.....	3	.....	.....	4.700	4.740	FA.....	392	940	10/31/2013.	02/01/2043.	
AARLOA	NB	5	ALL AROUND ROUSTABOUT-TERM LOAN B.....	.....	.....	5*GI	5*GI	2,049,586	57.598	2,049,586	3,558,407	2,049,586	.....	.....	.....	.....	9.335	.....	MON.....	.....	.....	12/01/2016.	09/30/2021.	
ALLARR	EV	7	ALL AROUND ROUSTABOUT-REVOLVER.....	.....	.....	5*GI	5*GI	103,960	100.000	103,960	103,960	103,960	.....	.....	.....	.....	6.335	6.410	MON.....	567	.....	12/11/2017.	09/30/2021.	
AMERDE	NT	5	AMERICAN DENTAL PARTNERS INC.....	.....	.....	4	4	.....	.....	.....	.....	.....	.....	.....	.....	.....	9.828	.....	MON.....	7,266	.....	03/24/2017.	09/24/2023.	
AMERME	DA	7	AMERICAN MEDIA.....	.....	.....	4	4	.....	.....	.....	.....	.....	.....	.....	.....	.....	9.067	.....	MON.....	23,597	.....	08/24/2016.	08/22/2020.	
APLSS1	TL	1	APPLAUSE - SS 1ST LIEN TL.....	.....	.....	4Z	4Z	1,679,900	97.990	1,682,031	1,716,519	1,682,031	.....	2,131	.....	.....	7.742	8.340	MON.....	26,941	11,230	09/20/2017.	09/20/2022.	
ASOCIN	CT	1	ASSOCIATES INC TL.....	.....	.....	4	4	899,165	99.536	904,038	908,248	904,038	.....	4,553	.....	.....	10.654	10.960	MJSD.	269	89,643	09/28/2016.	12/23/2019.	
AUTOTR	AK	5	AUTO TRAKK INC.....	.....	.....	4	4	1,465,603	98.912	1,470,244	1,486,412	1,470,244	.....	4,637	.....	.....	11.011	11.470	MON.....	7,655	165,305	12/21/2016.	12/21/2021.	
AVANTI	PP	8	AVANTI.....	.....	.....	4	4	.....	.....	.....	.....	.....	.....	.....	.....	.....	7.500	.....	JAJO.....	153,169	.....	06/21/2017.	06/20/2020.	
BGH340	7U	2	AABS 2013-1 A:A.....	.....	.....	1FE	1FE	298,745	100.250	295,066	294,330	297,034	.....	(555)	.....	.....	4.875	3.990	MON.....	1,843	13,081	03/06/2014.	01/15/2038.	
BGH38M	5T	5	RISE LTD-2013 BANK LOANS.....	.....	.....	1FE	1FE	615,513	99.500	607,876	610,931	614,173	.....	(446)	.....	.....	4.750	4.410	MON.....	3,719	27,999	03/11/2014.	02/12/2039.	
BIGENS	S2	2	BRACKET INTERMEDIATE HOLDING, CORP.....	.....	.....	4Z	4Z	5,086,937	97.298	5,102,575	5,244,265	5,102,575	.....	15,638	.....	.....	10.236	10.980	MON.....	71,578	394,946	03/14/2017.	03/14/2024.	
BL2430	48	8	SABLE INTL FINANCE - CABLE & WIRELESS.....	.....	.....	2	3FE	4,975,000	100.047	5,002,350	5,000,000	4,976,049	.....	1,049	.....	.....	4.915	5.060	JAJO.....	42,331	36,132	11/06/2017.	01/31/2025.	
BLKANG	RV	1	BLACK ANGUS - REV.....	.....	.....	5*GI	5*GI	137,500	100.000	137,500	137,500	137,500	.....	.....	.....	.....	10.237	10.310	MON.....	1,212	2,532	12/27/2017.	04/24/2020.	
BREENC	OL	1	BREEN COLOR AND CAROLINA COLOR - TL.....	.....	.....	3Z	3Z	3,046,480	98.429	3,049,284	3,097,951	3,049,284	.....	2,804	.....	.....	6.817	7.290	MON.....	587	33,784	10/30/2017.	10/30/2022.	
C7236#	AA	2	PET HOLDINGS - TL.....	.....	.....	3	3	4,206,691	99.598	4,237,016	4,254,091	4,237,016	.....	12,593	.....	.....	6.987	7.180	MON.....	73,387	284,802	07/05/2016.	07/05/2022.	
C7236#	AB	0	PET HOLDINGS - DDTL.....	.....	.....	3	3	122,810	100.000	122,810	122,810	122,810	.....	.....	.....	.....	7.194	7.270	MON.....	25	4,873	08/04/2017.	07/05/2022.	
C7236#	AC	8	PET HOLDINGS - REVOLVER.....	.....	.....	3z	3z	65,608	100.000	65,608	65,608	65,608	.....	.....	.....	.....	6.987	7.070	MON.....	1,028	.....	11/27/2017.	07/05/2022.	
CALBRH	OM	8	CALIBER HOME LOANS.....	.....	.....	4	4	1,660,122	99.178	1,665,953	1,679,756	1,665,953	.....	5,722	.....	.....	8.067	8.480	MON.....	33,749	112,892	12/15/2017.	06/30/2020.	
CAPSTO	NE	9	CAPSTONE NUTRITION DDBRIDGE TL.....	.....	.....	6	6	1,142,917	20.992	1,142,917	5,444,462	1,142,917	.....	.....	1,940,162	.....	1.694	.....	MON.....	.....	.....	05/16/2016.	04/28/2019.	
D3785#	AB	3	IPSEN INC.....	.....	.....	3	3	1,623,600	99.268	1,637,929	1,650,000	1,637,929	.....	14,329	.....	.....	9.194	9.760	MON.....	13,165	54,391	06/26/2017.	09/30/2019.	
DAILRA	CE	5	SPORTS INFORMATION GROUP - TL.....	.....	.....	3Z	3Z	4,678,795	98.094	4,682,849	4,773,805	4,682,849	.....	4,054	.....	.....	8.817	9.410	MON.....	4,485	57,930	11/08/2017.	11/07/2022.	
DEXMED	IA	8	DEX MEDIA.....	.....	.....	4	4	.....	.....	.....	.....	.....	.....	.....	.....	.....	11.480	.....	MJSD.	29,189	.....	06/30/2017.	06/30/2021.	
DHISCT	LA	8	DHISCO - TL A.....	.....	.....	6	6	1,328,317	100.000	1,328,317	1,328,317	1,328,317	.....	.....	.....	.....	8.000	8.000	MON.....	.....	.....	05/01/2017.	11/10/2019.	
DHISCT	LB	6	DHISCO - TL B.....	.....	.....	6	6	671,683	14.447	671,683	4,649,109	671,683	.....	.....	3,977,426	.....	10.567	.....	MON.....	.....	.....	05/01/2017.	11/10/2019.	
DHISCT	LC	4	DHISCO - TL C.....	.....	.....	6	6	.....	.....	.....	3,984,950	.....	.....	.....	424,574	.....	11.944	.....	MON.....	.....	.....	05/01/2017.	11/10/2019.	
DHISCT	LD	2	DHISCO - TL D.....	.....	.....	6	6	.....	.....	.....	3,387,208	.....	.....	.....	.....	.....	12.817	.....	MON.....	.....	.....	05/01/2017.	11/10/2019.	
ECIMAC	OL	3	ECI MACOLA.....	.....	.....	4Z	4Z	1,825,288	99.068	1,826,548	1,843,725	1,826,548	.....	1,260	.....	.....	9.567	9.860	MON.....	490	35,370	10/16/2017.	09/19/2025.	
EI7570	14	2	BRASKEM AMERICA FINANCE.....	.....	.....	2,5,7	2FE	11,094,500	118.750	13,062,500	11,000,000	11,090,462	.....	(1,721)	.....	.....	7.125	7.050	JJ.....	346,156	783,750	01/26/2015.	07/22/2041.	
EJ5246	28	9	GENERAL ELEC CAP CORP.....	.....	.....	2	1FE	915,390	99.440	885,016	890,000	888,455	.....	(10,277)	.....	.....	4.625	3.430	JJ.....	17,265	41,163	11/16/2015.	01/30/2043.	
EK4579	21	6	BANK OF AMERICA CORP.....	.....	.....	1FE	1FE	586,788	80.752	565,266	547,504	549,811	.....	(1,059)	.....	40,939	4.250	4.040	MS.....	7,585	23,083	12/09/2014.	03/05/2020.	
ELKPET	RO	3	PROJECT ANTLER - ELK PETROLEUM.....	.....	.....	4Z	4Z	1,624,127	96.826	1,626,124	1,679,420	1,626,124	.....	1,998	.....	.....	10.567	11.560	MON.....	972	30,046	11/06/2017.	11/06/2021.	
FASDHO	LD	3	FASTENER DISTRIBUTION HOLDINGS - TL.....	.....	.....	3Z	3Z	4,874,347	97.849	4,889,384	4,996,827	4,889,384	.....	15,037	.....	.....	7.235	7.920	MON.....	87,761	210,055	04/03/2017.	03/31/2022.	
FISHBO	WL	3	FISHBOWL INC - 1ST LIEN TL.....	.....	.....	4Z	4Z	3,405,971	97.518	3,431,582	3,518,895	3,431,582	.....	25,611	.....	.....	12.813	13.800	MON.....	7,515	389,990	01/26/2017.	01/26/2022.	
GHIMAA	DF	9	GRUPO HIMA ADF.....			5*GI	5*GI	90,972	73.996	87,140	117,763	90,972						23.160		MON.....			12/16/2016.	01/31/2018.
GLOEMP	TL	5	GLOBAL EMPLOYMENT - TL.....	.....	.....	3Z	3Z	2,301,120	98.060	2,304,415	2,350,000	2,304,415	.....	3,295	.....	.....	9.555	10.050	MON.....	37,065	66,448	07/28/2017.	06/07/2022.	
GRPOPE	RA	7	GRP OPERATING.....	.....	.....	4Z	4Z	3,327,838	97.521	3,328,582	3,413,167	3,328,582	.....	745	.....	.....	10.000	10.560	JAJO.....	28,989	.....	12/01/2017.	12/01/2022.	
HASAWA	TR	1	HASA INC - TL.....	.....	.....	3Z	3Z	3,709,195	98.110	3,712,972	3,784,497	3,712,972	.....	3,777	.....	.....	7.317	7.890	MON.....	769	57,595	10/31/2017.	10/31/2022.	
HECKLE	RK	9	HECKLER & KOCH GMBH.....	.....	.....	4Z	4Z	8,643,435	113.902	8,665,899	9,135,893	8,855,783	.....	22,464	.....	189,885	7.250	8.020	MON.....	237,871	.....	08/18/2017.	08/21/2022.	
HOMEPA	RT	5	HOME PARTNERS OF AMERICA.....	.....	.....	4	4	2,402,892	98.432	2,413,486	2,451,930	2,413,486	.....	8,821	.....	.....	8.238	8.750	MON.....	10,662	238,839	10/13/2016.	10/13/2022.	

SCHEDULE D - PART 1

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

E10.74

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
IMPACS	AL	3	IMPACT SALES.....	.....	..	.....	...2FE	3,665,624	...99.092	3,678,797	3,712,500	3,678,797	.....	.....13,153	.....	.....	.....8.567	8.960	MON...	884	314,775	03/30/2017.	12/31/2021.
IMPADD	TL	5	IMPACT SALES - DDTL.....	.....	..	.....	...5*GI	168,505	...98.933	168,766	170,586	168,766	.....	.....262	.....	.....	.....8.567	9.000	MON...	.....	.....13,747	05/01/2017.	12/30/2021.
INTERM	EX	6	INTERMEX - 1ST LIEN TL.....	.....	..	.....	...2FE	3,930,250	...99.593	3,933,963	3,950,000	3,933,963	.....	.....3,713	.....	.....	.....9.194	9.410	MON...	2,956	139,516	08/22/2017.	08/23/2022.
INTERN	AP	5	INTERNAP CORPORATION.....	.....	..	.....	...4Z	1,608,271	...98.706	1,611,643	1,632,762	1,611,643	.....	.....3,372	.....	.....	.....8.559	8.940	MON...	18,536	88,501	04/13/2017.	04/13/2022.
INTRLI	NK	0	INTRALINKS.....	.....	..	.....	...4Z	607,082	...99.009	607,140	613,214	607,140	.....	.....58	.....	.....	.....9.694	9.960	MJSD.	165	3,525	12/07/2017.	11/24/2025.
IODATC	EN	1	IO DATA CENTERS.....	.....	..	.....	...5*GI	750,377	...98.400	750,377	762,578	750,377	.....	.....	.....	.....	.....9.000	8.970	MJSD.	31,805	55,993	11/14/2016.	01/15/2020.
IPCSYS	EU	3	IPC CORP.....	.....	..	.....	...5*GI	320,711	...106.547	323,776	364,898	359,176	.....	.....2,028	.....	.....43,632	8.380	8.970	JAJO..	5,266	27,682	01/22/2016.	08/06/2021.
IPCSYS	GB	3	IPC CORP.....	.....	..	.....	...5*GI	980,986	...141.102	990,362	949,465	934,576	.....	.....6,202	.....	.....80,050	8.380	8.970	JAJO..	32,377	74,073	01/22/2016.	08/06/2021.
JAVLNC	AP	1	JAVLIN CAPITAL LLC.....	.....	..	.....	...4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....11.817	.....	MON...	9,471	.....	09/30/2015.	09/30/2019.
JOHNGO	RE	2	JOHN GORE ORGANIZATION TL.....	.....	..	.....	...4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....9.694	.....	MJSD.	18,096	.....	06/28/2016.	06/28/2021.
JOKERH	OL	8	PROJECT JOKER.....	.....	..	.....	...4Z	3,533,602	...112.144	3,536,926	3,787,190	3,652,661	.....	.....3,324	.....	.....115,735	8.067	8.760	MON...	50,657	.....	10/30/2017.	10/27/2024.
KDCSOD	DT	5	KDC SOLAR DD TL.....	.....	..	.....	...4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....11.444	.....	MON...	4,721	.....	11/01/2016.	11/20/2018.
KENCOL	E1	8	KENNETH COLE PRODUCTIONS, INC.....	.....	..	.....	...4Z	5,419,828	...99.097	5,438,881	5,488,434	5,438,881	.....	.....19,053	.....	.....	.....10.887	11.300	MON...	18,258	459,784	03/21/2017.	03/21/2022.
KILOFI	ND	6	KILOWATT FINANCIAL LLC DD.....	.....	..	.....	...6	1,978,847	...99.865	1,981,232	1,983,898	1,978,931	(2,301)	669	.....	.....	.....12.567	10.870	MON...	37,199	197,704	07/15/2016.	04/07/2020.
KILOFI	NL	8	KILOWATT FINANCIAL LLC.....	.....	..	.....	...6	1,437,629	...100.000	1,437,629	1,437,629	1,437,629	.....	.....	.....	.....	.....17.000	17.000	MON...	15,284	110,430	12/22/2017.	07/07/2019.
KILOFI	NT	1	KILOWATT FINANCIAL LLC TL.....	.....	..	.....	...6	2,048,765	...98.496	2,073,203	2,104,846	2,063,144	(10,059)	8,232	.....	.....	.....12.567	3.660	MON...	9,476	160,463	11/30/2017.	04/07/2020.
LASKOH	LD	7	LASKO.....	.....	..	.....	...4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....8.190	.....	FMAN.	42,802	.....	11/18/2016.	11/18/2021.
LX1287	92	4	GRUPO HIMA LOAN A.....	.....	..	.....	...5*GI	970,514	...75.821	970,514	1,280,000	970,514	.....	.....	.....	.....	.....8.721	125.550	MON...	18,427	112,928	12/16/2016.	01/31/2018.
LX1287	93	2	GRUPO HIMA LOAN B.....	.....	..	.....	...5*GI	292,561	...72.639	276,026	379,994	292,561	.....	.....	.....	.....	.....10.721	120.980	MON...	1,790	30,421	12/16/2016.	01/31/2018.
MOODRE	VO	5	MOOD MEDIA - REVOLVER.....	.....	..	.....	...3FE	186,802	...100.000	186,802	186,802	186,802	.....	.....	.....	.....	.....8.487	8.440	JAJO..	3,605	.....	12/27/2017.	06/28/2022.
NPHRNT	LB	8	NEPHRON - TL B.....	.....	..	.....	...4Z	4,328,051	...97.677	4,348,870	4,452,270	4,348,870	.....	.....20,819	.....	.....	.....9.303	10.770	MON...	34,971	140,562	08/11/2017.	08/11/2019.
NVTNDD	TL	7	NVTN - DDTL.....	.....	..	.....	...5*GI	744,010	...100.000	744,010	744,010	744,010	.....	.....	.....	.....	.....5.567	5.610	MON...	3,434	35,077	05/01/2017.	11/09/2020.
NVTNTL	B1	5	NVTN - TL B.....	.....	..	.....	...5*GI	2,466,773	...100.000	2,466,773	2,466,773	2,466,773	.....	.....	.....	.....	.....10.817	10.810	MON...	.....	.....	05/01/2017.	11/09/2020.
NVTNTL	C1	4	NVTN - TL C.....	.....	..	.....	...5*GI	1,318,492	...87.964	1,318,492	1,498,896	1,318,492	.....	.....	.....	.....	.....13.567	.....	MON...	.....	.....	05/01/2017.	11/09/2020.
OMNIAD	D0	9	OMNIVERE AC.....	.....	..	.....	...6	78,291	...98.999	78,291	79,082	78,291	.....	.....	.....	.....	.....8.000	8.660	JAJO..	5,009	.....	03/22/2017.	05/05/2019.
OMNIVE	TL	1	OMNIVERE TERM LOAN 1.....	.....	..	.....	...6	1,665,000	...37.246	1,665,000	4,470,178	1,665,000	.....	.....	.....1,770,000	.....	.....14.567	.....	MON...	.....	.....	12/29/2016.	05/05/2019.
OMNIVS	UB	0	OMNIVERE SUB LOAN.....	.....	..	.....	...6	.....	.....	.....	.....1,972,223	.....	.....	.....	.....212,706	.....	.....8.000	.....	MON...	.....	.....	12/31/2015.	07/24/2025.
ONYXCE	NT	4	ONYX CENTERSOURCE.....	.....	..	.....	...4	2,165,008	...99.237	2,170,757	2,187,440	2,170,757	.....	.....5,733	.....	.....	.....8.375	8.720	MON...	6,107	179,946	04/21/2017.	12/20/2021.
PACUNI	ON	2	PACIFIC UNION FINANCIAL LLC.....	.....	..	.....	...4Z	3,032,080	...99.186	3,037,728	3,062,634	3,037,728	.....	.....5,647	.....	.....	.....9.061	9.360	MON...	30,859	165,585	04/21/2017.	04/21/2022.
PATPOI	NT	2	PATIENTPOINT - TL.....	.....	..	.....	...4Z	1,054,007	...98.819	1,055,587	1,068,193	1,055,587	.....	.....1,581	.....	.....	.....9.067	9.490	MON...	8,150	27,304	08/16/2017.	06/26/2022.
PLDDEV	TL	5	P&L DEVELOPMENT LLC 1ST LIEN TL.....	.....	..	.....	...4Z	7,880,400	...99.164	7,893,479	7,960,000	7,893,479	.....	.....13,079	.....	.....	.....8.743	8.990	JAJO..	173,912	280,481	05/17/2017.	05/18/2022.
PLSELL	C1	3	PULSE SECURE LCC 1ST LIEN - TL.....	.....	..	.....	...4Z	2,007,005	...98.774	2,012,604	2,037,569	2,012,604	.....	.....5,599	.....	.....	.....8.567	9.020	MON...	15,219	86,058	05/03/2017.	05/01/2022.
PMINCR	EV	1	PRECISION MEDICAL - REV.....	.....	..	.....	...6	503,016	...100.000	503,016	503,016	503,016	.....	.....	.....	.....	.....11.194	11.250	MON...	23,208	7,347	07/13/2017.	01/21/2020.
POINTB	LK	0	POINT BLANK ENTERPRISES, INC.....	.....	..	.....	...2FE	1,424,047	...98.971	1,438,163	1,453,109	1,438,163	.....	.....8,152	.....	.....	.....8.967	9.430	FMAN.	12,307	142,059	05/29/2015.	05/29/2021.
PROJGO	RI	0	PROJECT GORILLA - THE COMPANY.....	.....	..	.....	...4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....8.067	.....	MON...	98,287	.....	10/27/2017.	08/31/2023.
REALDI	NC	0	REALD INC.....	.....	..	.....	...4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....9.194	.....	MON...	32,528	.....	02/23/2017.	03/22/2021.
SAFGUA	RD	5	SAFEGUARD SCIENTIFICS.....	.....	..	.....	...4Z	2,023,328	...95.782	2,045,385	2,135,439	2,045,385	.....	.....22,056	.....	.....	.....9.912	11.970	FMAN.	29,578	112,692	05/11/2017.	05/11/2020.
SIMLOG	TL	3	SIMPLIFIED LOGISTICS - TL.....	.....	..	.....	...5Z	2,803,586	...98.683	2,803,692	2,841,086	2,803,692	.....	.....106	.....	.....	.....7.061	6.940	MON...	5,130	.....	12/22/2017.	02/27/2022.
SMILDO	CT	5	SMILE DOCTORS LLC.....	.....	..	.....	...3Z	1,664,969	...98.059	1,667,040	1,700,035	1,667,040	.....	.....2,071	.....	.....	.....7.317	7.890	MON...	346	26,686	12/22/2017.	10/06/2022.
SOUTHE	AT	0	SOUTHERN THEATERS LLC.....	.....	..	.....	...4	3,177,321	...98.023	3,177,321	3,241,396	3,177,321	.....	.....	.....	.....	.....9.743	10.480	MJSD.	877	319,242	10/11/2017.	11/03/2020.
STAPLE	TL	1	STAPLES - SENIOR SECURED 1ST LIEN TL.....	.....	..	.....	...4Z	1,647,859	...97.653	1,650,445	1,690,111	1,650,445	.....	.....2,586	.....	.....	.....10.393	11.030	MON...	15,338	37,844	09/12/2017.	09/12/2022.
TANGOE	TL	4	TANGOE INC, SS 1ST LIEN LAST OUT TL.....	.....	..	.....	...4Z	3,966,163	...96.435	3,980,836	4,127,968	3,980,836	.....	.....14,673	.....	.....	.....11.141	12.210	MON...	20,219	277,918	06/16/2017.	06/16/2022.
TIERPO	IN	8	TIERPOINT 2ND LIEN TL.....	.....	..	.....	...4Z	2,562,300	...99.483	2,566,672	2,580,000	2,566,672	.....	.....4,372	.....	.....	.....8.817	9.060	MON...	1,865	134,443	07/18/2017.	05/05/2022.

SCHEDULE D - PART 1

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

E10.75

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
USVIDE	OM	5	US - VIDEOLOGY MEDIA TECHNOLOGIES,LLC.....	.....	..	.....	.....	.....	4	461,739	98.823	462,315	467,822	462,315	.....	.....577	.....	.....	10.067	10.760	MON...	3,972	(4,791)	12/18/2017.	01/10/2020.
VIDEOL	OG	0	VIDEOLOGY MEDIA TECHNOLOGIES LLC 1ST REV.....	.....	..	.....	.....	.....	4	984,422	...101.733	984,422	967,651	984,422	.....	.....	.....	.....	11.553	10.660	MON...	6,760	21,697	12/18/2017.	01/10/2020.
VILLRO	AD	8	VILLAGE ROADSHOW FILMS.....	.....	.....	.....	.....	.....	2FE	1,693,665	99.067	1,704,502	1,720,548	1,704,502	.....	.....6,345	.....	.....	7.694	8.110	MON...	22,030	135,416	10/30/2015.	04/30/2021.
VIVSOL	AR	0	VIVINT SOLAR.....	.....	.....	.....	.....	.....	4	.....	.....	.....	.....	.....	.....	.....	.....	.....	9.694	.....	MJSD.	81,409	.....	02/07/2017.	03/16/2020.
ZOTEC	AR	1	ZOTEC PARTNERS LLC.....	.....	.....	.....	.....	.....	3	.....	.....	.....	.....	.....	.....	.....	.....	.....	8.766	.....	MON...	28,242	.....	10/23/2015.	08/29/2020.
01626P	AH	9	ALIMENTATION COUCHE-TARD.....	.....	A	.....	.....	2	2FE	2,612,038	99.907	2,597,593	2,600,000	2,611,949	.....	.....(89)	.....	.....	3.550	3.490	JJ	39,740	.....	11/06/2017.	07/26/2027.
136385	AL	5	CANADIAN NATL RESOURCES.....	.....	A	.....	.....	2FE	.....	.....1,076,859	...124.879	1,373,672	1,100,000	1,087,485	.....	.....658	.....	.....	6.250	6.340	MS	20,243	68,750	06/29/2007.	03/15/2038.
15135U	AH	2	CENOVUS ENERGY INC.....	.....	A	.....	.....	2	.....	.....129,717	92.325	120,023	130,000	130,000	.....	.....31	.....	.....	4.450	4.440	MS	1,703	5,785	08/14/2012.	09/15/2042.
15135U	AM	1	CENOVUS ENERGY INC.....	.....	A	.....	2,5,7	2FE	.....	.....39,993	99.372	39,749	40,000	39,994	.....	.....1	.....	.....	4.250	4.250	AO	359	888	04/04/2017.	04/15/2027.
349553	AM	9	FORTIS INC.....	.....	A	.....	.....	2	2FE	360,000	96.554	347,596	360,000	360,000	.....	.....	.....	.....	3.055	3.050	AO	2,658	5,499	07/07/2017.	10/04/2026.
665ESC	88	5	NORTHERN SAV 6.875 01SEP23 ESC DFLT.....	.....	A	.....	.....	6	.....	.....0.657	.....	.....164	25,000	164	.....	.....164	.....	.....	6.875	.....	MS	.....	.....	07/14/2017.	09/01/2023.
68245X	AE	9	1011778 BC / NEW RED FIN.....	.....	A	.....	.....	2	4FE	5,021,250	100.750	5,037,500	5,000,000	5,020,518	.....	.....(732)	.....	.....	5.000	4.930	AO	52,778	32,639	09/18/2017.	10/15/2025.
77509N	AF	0	ROGERS COMMUNICATIONS IN.....	.....	A	.....	.....	2FE	.....	.....1,458,141	...142.072	1,496,019	1,053,000	1,443,950	.....	.....(14,191)	.....	.....	8.750	5.070	MN	15,356	92,138	04/25/2017.	05/01/2032.
92660F	AG	9	VIDEOTRON LTD.....	.....	A	.....	.....	2	3FE	521,250	107.750	538,750	500,000	519,334	.....	.....(1,917)	.....	.....	5.375	4.650	JD	1,194	26,875	03/31/2017.	06/15/2024.
92660F	AK	0	VIDEOTRON LTD / LTEE.....	.....	A	.....	.....	2	3FE	4,590,000	104.500	4,702,500	4,500,000	4,588,308	.....	.....(1,692)	.....	.....	5.125	4.850	AO	48,688	116,594	10/06/2017.	04/15/2027.
98417E	AT	7	GLENCORE FINANCE CANADA.....	.....	A	.....	5,7	2FE	.....	.....305,222	104.780	314,340	300,000	304,327	.....	.....(797)	.....	.....	4.250	3.910	AO	2,338	12,750	12/13/2016.	10/25/2022.
98462Y	AB	6	YAMANA GOLD INC.....	.....	A	.....	2,5,7	2FE	.....	.....1,765,414	104.613	1,862,120	1,780,000	1,767,127	.....	.....1,689	.....	.....	4.950	5.070	JJ	40,629	84,150	04/26/2017.	07/15/2024.
98462Y	AC	4	YAMANA GOLD INC.....	.....	A	.....	.....	2,5,7	3FE	230,297	100.521	231,199	230,000	230,297	.....	.....	.....	.....	4.625	4.600	JD	798	.....	12/20/2017.	12/15/2027.
00077T	AA	2	ROYAL BK OF SCOTLAND NV.....	.....	D	.....	.....	.....	3FE	237,514	...118.639	249,142	210,000	227,204	.....	.....(2,432)	.....	.....	7.750	5.940	MN	2,080	16,275	03/04/2013.	05/15/2023.
00080Q	AF	2	ABN AMRO BANK NV.....	.....	D	.....	5,7	2FE	.....	.....3,923,214	...106.150	4,108,005	3,870,000	3,918,368	.....	.....(4,887)	.....	.....	4.750	4.550	JJ	78,126	155,325	02/01/2017.	07/28/2025.
00131L	AB	1	AIA GROUP LTD.....	.....	D	.....	.....	2	1FE	279,644	99.607	278,900	280,000	279,733	.....	.....33	.....	.....	3.200	3.210	MS	2,738	8,960	03/04/2015.	03/11/2025.
00289L	AA	3	ABENGOA TRANSMISION SUR.....	.....	D	.....	.....	.....	2FE	1,319,107	...110.500	1,427,450	1,291,810	1,317,016	.....	.....(913)	.....	.....	6.875	6.660	AO	15,049	88,812	10/23/2015.	04/30/2043.
00507U	AR	2	ACTAVIS FUNDING SCS.....	.....	D	.....	.....	2	2FE	105,620	101.605	101,605	100,000	104,212	.....	.....(983)	.....	.....	3.450	2.350	MS	1,016	3,450	07/19/2016.	03/15/2022.
00507U	AS	0	ACTAVIS FUNDING SCS.....	.....	D	.....	.....	2	2FE	2,424,444	...101.804	2,473,853	2,430,000	2,425,134	.....	.....667	.....	.....	3.800	3.830	MS	27,189	92,340	02/10/2017.	03/15/2025.
00507U	AT	8	ACTAVIS FUNDING SCS.....	.....	D	.....	.....	2	2FE	1,531,611	...105.816	1,544,923	1,460,000	1,528,406	.....	.....(2,787)	.....	.....	4.550	4.150	MS	19,560	65,975	05/24/2017.	03/15/2035.
00507U	AU	5	ACTAVIS FUNDING SCS.....	.....	D	.....	.....	2	2FE	20,890	106.455	22,356	21,000	20,895	.....	.....2	.....	.....	4.750	4.780	MS	294	998	03/03/2015.	03/15/2045.
00772B	AM	3	AERCAP IRELAND CAP LTD/A.....	.....	D	.....	.....	.....	2FE	168,800	...106.598	170,558	160,000	166,938	.....	.....(1,689)	.....	.....	5.000	3.740	AO	2,000	8,000	11/18/2016.	10/01/2021.
00774M	AB	1	AERCAP IRELAND CAP/GLOBA.....	.....	D	.....	.....	2	2FE	2,208,712	98.966	2,177,260	2,200,000	2,208,528	.....	.....(184)	.....	.....	3.650	3.600	JJ	35,689	.....	08/30/2017.	07/21/2027.
00856L	AA	6	AGROMERCANTIL SENIOR TR.....	.....	D	.....	.....	.....	3FE	1,010,200	...102.679	1,026,790	1,000,000	1,003,890	.....	.....(2,123)	.....	.....	6.250	5.920	AO	14,063	62,500	04/08/2014.	04/10/2019.
034863	AR	1	ANGLO AMERICAN CAPITAL.....	.....	D	.....	.....	.....	2FE	1,869,550	...104.662	1,925,784	1,840,000	1,868,671	.....	.....(879)	.....	.....	4.750	4.530	AO	19,665	43,700	08/30/2017.	04/10/2027.
034863	AT	7	ANGLO AMERICAN CAPITAL.....	.....	D	.....	.....	.....	2FE	1,893,865	99.331	1,887,306	1,900,000	1,893,825	.....	.....(40)	.....	.....	4.000	4.040	MS	23,222	.....	12/12/2017.	09/11/2027.
05367E	AA	3	AVIAN HLDs SA/LEASING/GR.....	.....	D	.....	.....	2	4FE	209,800	100.625	201,250	200,000	202,983	.....	.....(2,023)	.....	.....	8.375	7.200	MN	2,373	16,750	04/14/2014.	05/10/2020.
054536	AA	5	AXA SA.....	.....	D	.....	.....	.....	2FE	5,498,860	...143.875	5,801,040	4,032,000	5,378,639	.....	.....(60,772)	.....	.....	8.600	5.050	JD	15,411	346,752	03/28/2017.	12/15/2030.
055451	AV	0	BHP BILLITON FIN USA LTD.....	.....	D	.....	.....	.....	1FE	307,015	122.604	331,033	270,000	306,632	.....	.....(383)	.....	.....	5.000	4.130	MS	3,413	7,750	06/29/2017.	09/30/2043.
05567L	T3	1	BNP PARIBAS.....	.....	D	.....	.....	.....	1FE	293,701	...107.489	279,472	260,000	279,958	.....	.....(6,262)	.....	.....	5.000	2.360	JJ	5,994	13,000	10/06/2015.	01/15/2021.
05578Q	AB	9	BPCE SA.....	.....	D	.....	.....	.....	2FE	479,112	...108.430	520,466	480,000	479,391	.....	.....76	.....	.....	5.150	5.170	JJ	10,987	24,720	01/13/2014.	07/21/2024.
05578U	AB	0	BPCE SA.....	.....	D	.....	.....	.....	2FE	4,139,150	...108.430	4,337,220	4,000,000	4,128,004	.....	.....(11,146)	.....	.....	5.150	4.570	JJ	91,556	103,000	04/25/2017.	07/21/2024.
05579T	ED	4	BNP PARIBAS.....	.....	D	.....	.....	.....	1FE	299,214	100.124	300,374	300,000	299,613	.....	.....156	.....	.....	2.375	2.430	MN	792	7,125	05/14/2015.	05/21/2020.
05581K	AC	5	BNP PARIBAS.....	.....	D	.....	.....	.....	2FE	2,764,002	...106.678	2,773,632	2,600,000	2,759,771	.....	.....(4,231)	.....	.....	4.625	3.820	MS	36,075	13,875	09/14/2017.	03/13/2027.
05583J	AA	0	BPCE SA.....	.....	D	.....	.....	.....	2FE	486,962	99.944	489,729	490,000	487,307	.....	.....345	.....	.....	3.000	3.130	MN	1,593	7,350	05/15/2017.	05/22/2022.
05890J	AA	8	BBVA COLOMBIA SA.....	.....	D	.....	.....	.....	2FE	3,015,740	...103.500	3,105,000	3,000,000	3,012,203	.....	.....(1,367)	.....	.....	4.875	4.800	AO	28,438	146,250	04/17/2015.	04/21/2025.
05964H	AF	2	BANCO SANTANDER SA.....	.....	D	.....	.....	.....	2FE	199,078	...100.014	200,028	200,000	199,087	.....	.....9	.....	.....	3.800	3.850	FA	1,436	.....	10/17/2017.	02/23/2028.

SCHEDULE D - PART 1

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

E10.76

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05968D	AA	8	BANCO INTERNAC DEL PERU.....	.....	D	2	3FE	2,700,000	...112.750	3,044,250	2,700,000	2,700,000	.....	.....	.....	.....	.....6.625	6.620	MS.....	50,681	178,875	03/12/2014.	03/19/2029.
05969L	AA	9	BANCO INBURSA.....	.....	D	.....	2FE	1,973,720	...100.625	2,012,500	2,000,000	1,981,853	.....	.....2,404	.....	.....	.....4.125	4.280	JD.....	5,729	82,500	05/29/2014.	06/06/2024.
06675F	AF	4	BANQUE FED CRED MUTUEL.....	.....	D	.....	1FE	259,818	...100.662	261,722	260,000	259,895	.....	.....36	.....	.....	.....2.750	2.760	AO.....	1,509	7,150	10/07/2015.	10/15/2020.
06738E	AW	5	BARCLAYS PLC.....	.....	D	2	2FE	1,798,060	...104.083	1,831,877	1,760,000	1,797,085	.....	.....(975)	.....	.....	.....4.836	4.550	MN.....	12,294	42,557	08/30/2017.	05/09/2028.
06739G	BP	3	BARCLAYS BANK PLC.....	.....	D	.....	2FE	1,789,482	...105.895	1,752,572	1,655,000	1,750,879	.....	.....(32,550)	.....	.....	.....5.140	2.950	AO.....	18,195	85,067	10/25/2016.	10/14/2020.
06740L	8C	2	BARCLAYS BANK PLC.....	.....	D	.....	3FE	629,000	...113.250	679,500	600,000	619,829	.....	.....(3,325)	.....	.....	.....7.625	6.810	MN.....	5,083	45,750	02/11/2016.	11/21/2022.
06849U	AD	7	BARRICK PD AU FIN PTY LT.....	.....	D	.....	2FE	1,705,724	...124.745	1,933,548	1,550,000	1,702,500	.....	.....(3,231)	.....	.....	.....5.950	5.190	AO.....	19,470	92,225	02/07/2017.	10/15/2039.
09681L	AA	8	BOC AVIATION PTE LTD.....	.....	D	.....	1FE	387,886	...100.140	390,548	390,000	389,010	.....	.....419	.....	.....	.....3.000	3.110	MS.....	2,958	11,700	03/23/2015.	03/30/2020.
10553Y	AF	2	BRASKEM FINANCE LTD.....	.....	D	5,7	2FE	4,260,900	...112.001	4,480,040	4,000,000	4,179,503	.....	.....(24,162)	.....	.....	.....6.450	5.570	FA.....	106,067	258,000	05/16/2014.	02/03/2024.
111021	AE	1	BRITISH TELECOM PLC.....	.....	D	5,7	2FE	7,633,601	...149.406	7,589,864	5,080,000	7,508,504	.....	.....(119,540)	.....	.....	.....9.625	4.880	JD.....	21,731	463,528	03/21/2017.	12/15/2030.
111021	AE	1	BRITISH TELECOM PLC.....	C.....	D	5,7	2FE	775,601	...149.406	896,441	600,000	730,858	.....	.....(5,127)	.....	.....	.....9.625	4.880	JD.....	2,567	54,000	03/21/2017.	12/15/2030.
11102A	AA	9	BRITISH TELECOM PLC.....	.....	D	.....	2FE	2,989,680	...100.133	3,004,014	3,000,000	3,000,000	.....	.....	.....	.....	.....5.950	5.840	JJ.....	82,308	178,500	12/12/2007.	01/15/2018.
12674T	AA	4	C&W SR FINANCING DESIGNA.....	.....	D	2	3FE	4,563,125	...104.750	4,713,750	4,500,000	4,561,320	.....	.....(1,805)	.....	.....	.....6.875	6.680	JJ.....	116,016	.....	08/16/2017.	09/15/2027.
15132H	AF	8	CENCOSUD SA.....	.....	D	2	2FE	1,992,740	...105.794	2,115,882	2,000,000	1,994,469	.....	.....628	.....	.....	.....5.150	5.190	FA.....	39,769	103,000	02/05/2015.	02/12/2025.
155135	51	4	GOHL CAPITAL LTD.....	.....	D	.....	2FE	2,076,000	...102.552	2,051,054	2,000,000	2,075,025	.....	.....(975)	.....	.....	.....4.250	3.750	JJ.....	37,069	.....	11/03/2017.	01/24/2027.
17186L	AA	1	CIMPOR FINANCIAL OPERTNS.....	.....	D	2	4FE	1,981,300	...97.000	1,940,000	2,000,000	1,986,582	.....	.....1,639	.....	.....	.....5.750	5.870	JJ.....	52,389	115,000	07/10/2014.	07/17/2024.
200303	AA	3	COMCEL TRUST.....	.....	D	2	3FE	2,696,625	...103.441	2,792,907	2,700,000	2,700,000	.....	.....	.....	.....	.....6.875	6.870	FA.....	74,766	185,625	02/03/2014.	02/06/2024.
20271R	AM	2	COMMONWEALTH BK AUSTR NY.....	.....	D	.....	1FE	269,773	...99.981	269,950	270,000	269,868	.....	.....44	.....	.....	.....2.400	2.410	MN.....	1,062	6,480	10/26/2015.	11/02/2020.
21684A	AA	4	RABOBANK NEDERLAND.....	.....	D	.....	1FE	7,210,118	...107.195	7,771,661	7,250,000	7,228,790	.....	.....3,810	.....	.....	.....4.625	4.680	JD.....	27,943	335,313	05/11/2017.	12/01/2023.
21684A	AD	8	RABOBANK.....	.....	D	.....	1FE	258,833	...120.352	312,915	260,000	258,874	.....	.....18	.....	.....	.....5.250	5.280	FA.....	5,574	.....	07/28/2015.	08/04/2045.
21684A	AF	3	COOPERATIEVE RABOBANK UA.....	.....	D	.....	1FE	4,629,914	...101.303	4,781,532	4,720,000	4,638,463	.....	.....8,332	.....	.....	.....3.750	3.980	JJ.....	78,667	132,000	09/06/2017.	07/21/2026.
21987D	AB	0	CORP FINANCIERA DE DESAR.....	.....	D	2	2FE	199,732	...104.250	208,500	200,000	199,857	.....	.....94	.....	.....	.....5.250	5.250	JJ.....	4,842	10,500	07/08/2014.	07/15/2029.
225433	AF	8	CRED SUIS GP FUN LTD.....	.....	D	.....	2FE	388,734	...115.104	448,906	390,000	388,798	.....	.....21	.....	.....	.....4.875	4.890	MN.....	2,429	19,013	01/15/2016.	05/15/2045.
225433	AM	3	CRED SUIS GP FUN LTD.....	.....	D	.....	2FE	549,981	...102.335	562,843	550,000	549,995	.....	.....11	.....	.....	.....3.450	3.450	AO.....	3,848	18,975	11/23/2016.	04/16/2021.
225433	AT	8	CRED SUIS GP FUN LTD.....	.....	D	.....	2FE	2,464,740	...103.129	2,521,515	2,445,000	2,461,926	.....	.....(2,694)	.....	.....	.....3.800	3.650	JD.....	5,420	92,910	02/03/2017.	06/09/2023.
22546Q	AR	8	CREDIT SUISSE NEW YORK.....	.....	D	.....	1FE	258,440	...101.026	262,668	260,000	259,106	.....	.....217	.....	.....	.....3.000	3.090	AO.....	1,343	7,800	10/24/2014.	10/29/2021.
233283	AA	8	DORIC NIMROD AIR 2013-1.....	.....	D	.....	2FE	8,836,225	...105.285	9,245,251	8,781,166	8,815,411	.....	.....(11,556)	.....	.....	.....5.250	5.090	MN.....	39,698	461,011	01/03/2014.	05/30/2023.
23636T	AD	2	DANONE SA.....	.....	D	2	2FE	350,000	...97.520	341,322	350,000	350,000	.....	.....	.....	.....	.....2.589	2.580	MN.....	1,485	9,062	10/26/2016.	11/02/2023.
23636T	AE	0	DANONE SA.....	.....	D	2	2FE	955,710	...97.370	973,703	1,000,000	959,172	.....	.....3,462	.....	.....	.....2.947	3.480	MN.....	4,830	29,470	02/09/2017.	11/02/2026.
25156P	AC	7	DEUTSCHE TELEKOM INT FIN.....	.....	D	5,7	2FE	9,567,128	...147.959	9,617,341	6,500,000	9,415,748	.....	.....(150,447)	.....	.....	.....8.750	4.240	JD.....	25,278	525,000	07/07/2017.	06/15/2030.
25156P	AC	7	DEUTSCHE TELEKOM INT FIN.....	C.....	D	5,7	2FE	660,950	...147.959	739,795	500,000	613,575	.....	.....(5,346)	.....	.....	.....8.750	4.240	JD.....	1,944	43,750	07/07/2017.	06/15/2030.
25156P	AV	5	DEUTSCHE TELEKOM INT FIN.....	.....	D	5,7	2FE	699,958	...96.878	678,152	700,000	699,965	.....	.....6	.....	.....	.....2.485	2.480	MS.....	4,929	17,395	09/13/2016.	09/19/2023.
25156P	BA	0	DEUTSCHE TELEKOM INT FIN.....	.....	D	2	2FE	1,997,500	...100.485	2,009,703	2,000,000	1,997,701	.....	.....201	.....	.....	.....3.600	3.610	JJ.....	32,400	36,000	01/09/2017.	01/19/2027.
25380Q	AG	4	DIGICEL LIMITED.....	.....	D	2	4FE	1,503,750	...98.426	1,476,390	1,500,000	1,502,782	.....	.....(511)	.....	.....	.....6.000	5.840	AO.....	19,000	90,000	03/20/2013.	04/15/2021.
279158	AC	3	ECOPETROL SA.....	.....	D	.....	2FE	3,251,100	...110.500	3,315,000	3,000,000	3,217,882	.....	.....(30,457)	.....	.....	.....5.875	4.420	MS.....	50,427	176,250	02/15/2017.	09/18/2023.
279158	AL	3	ECOPETROL SA.....	.....	D	2	2FE	4,159,922	...107.970	4,448,364	4,120,000	4,158,350	.....	.....(1,620)	.....	.....	.....5.375	5.230	JD.....	3,076	210,700	09/07/2017.	06/26/2026.
29244U	AF	5	EMPRESA ELEC GUACOLDA SA.....	.....	D	2	3FE	2,199,608	...95.676	2,104,880	2,200,000	2,199,696	.....	.....34	.....	.....	.....4.560	4.560	AO.....	16,999	100,320	04/24/2015.	04/30/2025.
29245V	AB	1	ENTEL CHILE SA.....	.....	D	2	2FE	2,393,760	...104.360	2,504,660	2,400,000	2,395,311	.....	.....466	.....	.....	.....4.750	4.770	FA.....	47,500	114,000	07/22/2014.	08/01/2026.
29358Q	AC	3	ENSCO PLC.....	.....	D	2	4FE	1,685,265	...84.000	1,680,000	2,000,000	1,741,440	.....	.....28,155	.....	.....	.....4.500	6.840	AO.....	22,500	90,000	12/02/2015.	10/01/2024.
29358Q	AE	9	ENSCO PLC.....	.....	D	2	4FE	393,805	...85.000	331,500	390,000	392,902	.....	.....(345)	.....	.....	.....5.200	5.060	MS.....	5,971	20,280	04/17/2015.	03/15/2025.
30251G	AW	7	FMG RESOURCES AUG 2006.....	.....	D	2	3FE	250,000	...101.250	253,125	250,000	250,000	.....	.....	.....	.....	.....5.125	5.120	MN.....	1,637	6,513	05/09/2017.	05/15/2024.
31503A	AA	2	FERMACA ENTERPRISES S RL.....	.....	D	.....	2FE	6,311,363	...107.550	6,687,027	6,217,599	6,299,449	.....	.....(5,332)	.....	.....	.....6.375	6.200	MS.....	100,194	396,372	05/15/2014.	03/30/2038.
31572U	AE	6	FIBRIA OVERSEAS FINANCE.....	.....	D	.....	2FE	20,675	...107.125	21,425	20,000	20,507	.....	.....(67)	.....	.....	.....5.250	4.780	MN.....	143	1,050	05/14/2015.	05/12/2024.

SCHEDULE D - PART 1

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

E10.77

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34955X	AA	9	FORTEBANK JSC.....	.....	D			4FE	.....	53,777	...114.260	61,087	53,463	53,724	.....	.....(40)	.....	.....	14.000	...13.850	JD.....	3,763	7,485	02/02/2016.	06/30/2022.
35177P	AL	1	FRANCE TELECOM.....	.....	D		2,5,7	2FE	.....	1,797,928	...150.029	1,785,351	1,190,000	1,765,405	.....	.....(32,069)	.....	.....	8.500	3.790	MS.....	33,717	107,100	02/01/2017.	03/01/2031.
36164Q	NA	2	GE CAPITAL INTERNATIONAL FUNDING CO UNLI.....	.....	D			1FE	.....	3,230,110	...108.225	3,246,770	3,000,000	3,228,451	.....	.....(1,659)	.....	.....	4.418	3.820	MN.....	16,936	66,270	10/26/2017.	11/15/2035.
36190C	AA	5	GNL QUINTERO SA.....	.....	D			2FE	.....	2,831,875	...104.125	2,915,500	2,800,000	2,823,350	.....	.....(2,693)	.....	.....	4.634	4.490	JJ.....	54,424	129,752	08/25/2014.	07/31/2029.
37954J	AA	4	GLOBAL BANK CORPORATION.....	.....	D			2FE	.....	697,564	...103.370	723,590	700,000	699,036	.....	.....490	.....	.....	5.125	5.200	AO.....	6,079	35,875	10/28/2014.	10/30/2019.
40049J	AV	9	GRUPO TELEvisa SAB.....	.....	D			2FE	.....	978,290	...118.264	1,182,649	1,000,000	993,598	.....	.....1,846	.....	.....	6.625	6.730	MS.....	18,955	66,250	09/02/2009.	03/18/2025.
4041A2	AH	7	HBOS PLC.....	.....	D			2FE	.....	351,290	...101.695	315,256	310,000	313,994	.....	.....(10,058)	.....	.....	6.750	3.370	MN.....	2,325	20,925	05/02/2014.	05/21/2018.
404280	AE	9	HSBC HOLDINGS PLC.....	.....	C			1FE	.....	4,460,464	...133.805	4,998,985	3,736,000	4,359,187	.....	.....(26,035)	.....	.....	7.350	5.670	MN.....	25,934	274,596	09/19/2013.	11/27/2032.
404280	AF	6	HSBC HOLDINGS PLC.....	.....	D			1FE	.....	3,712,493	...135.867	4,066,502	2,993,000	3,606,520	.....	.....(27,361)	.....	.....	7.625	5.530	MN.....	27,893	228,216	10/18/2013.	05/17/2032.
404280	AU	3	HSBC HOLDINGS PLC.....	.....	D			1FE	.....	317,376	...103.702	331,849	320,000	317,900	.....	.....228	.....	.....	4.250	4.350	FA.....	5,024	13,600	08/10/2015.	08/18/2025.
404280	AV	1	HSBC HOLDINGS PLC.....	.....	D			1FE	.....	339,225	...102.209	347,513	340,000	339,491	.....	.....149	.....	.....	3.400	3.450	MS.....	3,629	11,560	03/01/2016.	03/08/2021.
404280	BB	4	HSBC HOLDINGS PLC.....	.....	D			1FE	.....	448,412	...103.713	466,713	450,000	448,626	.....	.....136	.....	.....	3.900	3.940	MN.....	1,755	17,550	05/18/2016.	05/25/2026.
404280	BK	4	HSBC HOLDINGS PLC.....	.....	D		2	1FE	.....	220,000	...104.213	229,271	220,000	220,000	.....	.....	.....	.....	4.041	4.040	MS.....	2,667	4,445	03/06/2017.	03/13/2028.
433514	AB	2	HIPOTECARIA SU CASITA SA.....	.....	D		2	6	.....	474,882	...3.000	6,386	212,853	6,386	.....	.....(4,257)	.....	.....	7.500		MON...	.....	.....139	11/01/2011.	06/29/2018.
44328M	AC	8	HSBC BANK PLC.....	.....	C			1FE	.....	9,819,800	...104.240	10,424,084	10,000,000	9,955,768	.....	.....21,018	.....	.....	4.125	4.300	FA.....	159,271	412,500	06/09/2011.	08/12/2020.
45580K	AK	4	IND & COMM BK CHINA/NY.....	.....	D			1FE	.....	250,000	...99.427	248,568	250,000	250,000	.....	.....	.....	.....	3.538	3.530	MN.....	1,302	.....	11/01/2017.	11/08/2027.
45631X	AA	7	INDUSTRIAL SENIOR TRUST.....	.....	D			3FE	.....	1,501,875	...102.000	1,530,000	1,500,000	1,501,717	.....	.....(49)	.....	.....	5.500	5.470	MN.....	13,750	82,500	11/09/2012.	11/01/2022.
45950V	CV	6	INTL FINANCE CORP.....	.....	B			1FE	.....	3,136,487	...1.608	3,056,709	2,976,773	3,032,539	.....	.....(36,497)	.....	.....182,936	7.800	6.400	JD.....	18,059	229,870	04/30/2015.	06/03/2019.
45950V	EM	4	INTL FINANCE CORP.....	.....	B			1FE	.....	4,340,669	...1.563	4,297,917	4,305,668	4,278,794	.....	.....3,026	.....	.....254,649	6.300	6.410	MN.....	27,126	267,469	03/13/2015.	11/25/2024.
45950V	GD	2	INTL FINANCE CORP.....	.....	B			1FE	.....	3,158,200	...1.574	3,148,941	3,133,446	3,133,446	.....	.....	.....	.....186,636	6.450	6.450	AO.....	34,246	199,451	04/23/2015.	10/30/2018.
46115H	AT	4	INTESA SANPAOLO SPA.....	.....	D		5,7	3FE	.....	300,000	...102.392	307,177	300,000	300,000	.....	.....	.....	.....	5.017	5.010	JD.....	209	15,051	06/19/2014.	06/26/2024.
46115H	AW	7	INTESA SANPAOLO SPA.....	.....	D			3FE	.....	288,342	...105.348	316,045	300,000	289,207	.....	.....865	.....	.....	5.710	6.280	JJ.....	7,899	8,565	02/27/2017.	01/15/2026.
46115H	AZ	0	INTESA SANPAOLO SPA.....	.....	D			2FE	.....	299,532	...99.278	297,837	300,000	299,572	.....	.....40	.....	.....	3.125	3.150	JJ.....	4,349	.....	07/10/2017.	07/14/2022.
46115H	BB	2	INTESA SANPAOLO SPA.....	.....	D			2FE	.....	1,892,585	...99.953	1,889,116	1,890,000	1,892,550	.....	.....(36)	.....	.....	3.875	3.850	JJ.....	33,974	.....	10/20/2017.	07/14/2027.
46611D	AB	1	JBS INVESTMENTS GMBH.....	.....	D		2,5,7	4FE	.....	700,000	...98.250	687,750	700,000	700,000	.....	.....	.....	.....	7.250	7.250	AO.....	12,406	50,750	03/31/2014.	04/03/2024.
47010B	AF	1	JAGUAR LAND ROVER AUTOMO.....	.....	D		2	3FE	.....	8,987,500	...98.500	8,865,000	9,000,000	8,987,605	.....	.....105	.....	.....	4.500	4.510	AO.....	91,125	.....	11/17/2017.	10/01/2027.
50066Q	AA	6	KOREA RESOURCES CORP.....	.....	D			1FE	.....	377,933	...98.069	372,663	380,000	379,008	.....	.....410	.....	.....	2.250	2.360	AO.....	1,473	8,550	04/23/2015.	04/29/2020.
51461T	AA	9	LANCER FIN SPV LTD.....	.....	D			6	.....	15,901	...0.010	2	15,475	2	.....	.....	.....	.....	5.850		MON...	.....	.....	03/22/2012.	12/12/2016.
539439	AQ	2	LLOYDS BANKING GROUP PLC.....	.....	D		2	1FE	.....	250,000	...99.059	247,648	250,000	250,000	.....	.....	.....	.....	3.574	3.570	MN.....	1,340	.....	10/31/2017.	11/07/2028.
53944Y	AA	1	LLOYDS BANKING GROUP PLC.....	.....	D			2FE	.....	5,099,410	...104.928	5,246,432	5,000,000	5,075,542	.....	.....(9,336)	.....	.....	4.500	4.240	MN.....	35,625	225,000	05/05/2015.	11/04/2024.
53944Y	AB	9	LLOYDS BANKING GROUP PLC.....	.....	D			2FE	.....	7,849,418	...105.590	8,214,940	7,780,833	7,843,833	.....	.....(5,553)	.....	.....	4.650	4.520	MS.....	97,477	361,770	02/01/2017.	03/24/2026.
53944Y	AC	7	LLOYDS BANKING GROUP PLC.....	.....	D			1FE	.....	587,988	...100.498	592,944	590,000	588,356	.....	.....368	.....	.....	3.000	3.070	JJ.....	8,358	8,850	01/04/2017.	01/11/2022.
539473	AH	1	LLOYDS TSB BANK PLC.....	.....	C			1FE	.....	5,277,100	...110.981	5,549,054	5,000,000	5,119,018	.....	.....(30,408)	.....	.....	6.375	5.510	JJ.....	141,667	318,750	08/03/2011.	01/21/2021.
53947M	AB	2	LLOYDS TSB BANK PLC.....	.....	D			1FE	.....	10,693,050	...106.529	10,652,942	10,000,000	10,198,364	.....	.....(83,789)	.....	.....	5.800	4.760	JJ.....	270,667	580,000	10/28/2010.	01/13/2020.
56656U	AF	9	MARFRIG HOLDING EUROPE B.....	.....	D		2	4FE	.....	2,010,900	...102.900	2,058,000	2,000,000	2,003,611	.....	.....(2,247)	.....	.....	6.875	6.740	JD.....	2,674	137,500	06/11/2014.	06/24/2019.
58507L	AC	3	MEDTRONIC GLOBAL HLDINGS.....	.....	D		2	1FE	.....	310,000	...102.606	318,082	310,000	310,000	.....	.....	.....	.....	3.350	3.350	AO.....	2,596	5,279	03/21/2017.	04/01/2027.
59284B	AE	8	MEXICHEM SAB DE CV.....	.....	D			2FE	.....	3,531,400	...103.500	3,726,000	3,600,000	3,534,323	.....	.....971	.....	.....	5.875	6.010	MS.....	61,100	211,500	01/23/2015.	09/17/2044.
597433	AC	5	HSBC BANK PLC.....	.....	C			1FE	.....	908,310	...123.206	843,965	685,000	833,493	.....	.....(16,602)	.....	.....	7.650	4.180	MN.....	8,734	52,403	02/05/2013.	05/01/2025.
606822	AA	2	mitsubishi UFJ FIN GRP.....	.....	D			1FE	.....	259,459	...100.912	262,373	260,000	259,648	.....	.....104	.....	.....	2.950	2.990	MS.....	2,557	7,670	02/23/2016.	03/01/2021.
60682V	AD	2	mitsubishi UFJ TR & BANK.....	.....	D			1FE	.....	349,724	...100.147	350,517	350,000	349,841	.....	.....54	.....	.....	2.650	2.660	AO.....	1,855	9,275	10/13/2015.	10/19/2020.
61238Q	AA	6	MONTELL FINANCE CO-B.V.....	.....	D			2FE	.....	1,359,730	...132.682	1,326,826	1,000,000	1,325,761	.....	.....(28,946)	.....	.....	8.100	3.860	MS.....	23,850	81,000	10/24/2016.	03/15/2027.
62856R	AD	7	MYRIAD INTL HOLDINGS BV.....	.....	D		2	2FE	.....	240,000	...103.691	248,860	240,000	240,000	.....	.....	.....	.....	4.850	4.850	JJ.....	5,658	.....	06/29/2017.	07/06/2027.
62877P	AA	2	NBK SPC LTD.....	.....	D			1FE	.....	577,048	...98.300	570,140	580,000	577,373	.....	.....325	.....	.....	2.750	2.860	MN.....	1,373	7,975	05/22/2017.	05/30/2022.

SCHEDULE D - PART 1

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

E10.78

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62947Q	AT	5	NXP BV/NXP FUNDING LLC.....	D		3FE	1,082,500	104.625	1,046,250	1,000,000	1,073,695		(8,805)			4.625	2.850	JD	2,056	46,250	05/31/2017.	06/15/2022.
62947Q	AV	0	NXP BV/NXP FUNDING LLC.....	D		3FE	813,750	104.600	784,500	750,000	808,145		(5,605)			4.625	3.060	JD	2,891	17,344	05/31/2017.	06/01/2023.
62947Q	AW	8	NXP BV/NXP FUNDING LLC.....	D		3FE	1,377,550	101.125	1,334,850	1,320,000	1,370,814		(6,592)			3.875	2.980	MS	17,050	32,464	05/19/2017.	09/01/2022.
63859U	BD	4	NATIONWIDE BLDG SOCIETY.....	D		1FE	229,591	99.194	228,146	230,000	229,702		79			2.450	2.480	JJ	2,411	5,635	07/20/2016.	07/27/2021.
63859W	AE	9	NATIONWIDE BLDG SOCIETY.....	D		2FE	3,471,665	101.102	3,700,369	3,660,000	3,487,318		15,412			4.000	4.660	MS	43,513	146,400	02/01/2017.	09/14/2026.
65557F	AD	8	NORDEA BANK AB.....	D	2	1FE	572,941	104.932	556,143	530,000	564,902		(6,827)			4.250	2.750	MS	6,257	23,585	10/21/2016.	09/21/2022.
70014L	AB	6	PARK AEROSPACE HOLDINGS.....	D	5,7	3FE	1,031,250	99.250	992,500	1,000,000	1,027,918		(3,332)			5.500	4.960	FA	20,778	29,333	02/09/2017.	02/15/2024.
716473	AC	7	PETROFAC LTD.....	D		3FE	539,267	99.000	526,680	532,000	534,607		(3,110)			3.400	2.750	AO	4,070	18,088	02/15/2017.	10/10/2018.
71654Q	BB	7	PETROLEOS MEXICANOS.....	D	2,5,7	2FE	2,568,925	104.225	2,605,625	2,500,000	2,554,830		(12,142)			4.875	4.270	JJ	53,151	121,875	01/13/2017.	01/24/2022.
71654Q	BW	1	PETROLEOS MEXICANOS.....	D		2FE	199,671	99.820	199,640	200,000	199,728		27			4.500	4.520	JJ	3,950	9,000	03/28/2016.	01/23/2026.
71654Q	CB	6	PETROLEOS MEXICANOS.....	D		2FE	59,896	113.375	68,025	60,000	59,904		8			6.875	6.890	FA	1,684	4,125	01/27/2017.	08/04/2026.
75405U	AA	4	RAS LAFFAN LNG 3.....	D		1FE	2,350,000	112.000	2,800,000	2,500,000	2,413,098		8,674			5.838	6.320	MS	36,893	145,950	09/02/2009.	09/30/2027.
780097	AW	1	ROYAL BK SCOTLND GRP PLC.....	D		2FE	9,972,450	106.848	10,684,802	10,000,000	10,000,000					6.400	6.390	AO	124,444	640,000	02/04/2011.	10/21/2019.
780097	AY	7	ROYAL BK SCOTLND GRP PLC.....	D		3FE	401,793	110.116	418,442	380,000	394,736		(2,283)			6.100	5.270	JD	1,352	23,180	09/10/2014.	06/10/2023.
780097	BD	2	ROYAL BK SCOTLND GRP PLC.....	D		2FE	2,714,040	101.694	2,827,101	2,780,000	2,723,409		8,491			3.875	4.280	MS	32,617	107,725	01/12/2017.	09/12/2023.
780099	CH	8	ROYAL BK SCOTLND GRP PLC.....	D		3FE	24,003,648	106.066	25,456,061	24,000,000	24,004,638		(647)			5.125	5.120	MN	112,750	1,230,000	02/01/2017.	05/28/2024.
78010X	AK	7	ROYAL BK OF SCOTLAND PLC.....	C		2FE	10,367,900	109.432	10,943,277	10,000,000	10,165,676		(40,161)			6.125	5.520	JJ	289,236	612,500	07/28/2011.	01/11/2021.
780641	AH	9	KONINKLIJKE KPN NV.....	D	2	2FE	287,931	137.365	288,467	210,000	285,091		(2,840)			8.375	4.630	AO	4,397	8,794	04/26/2017.	10/01/2030.
80281L	AA	3	SANTANDER UK GROUP HLDGS.....	D		2FE	5,414,446	104.838	5,766,134	5,500,000	5,422,774		8,168			4.750	4.970	MS	76,924	261,250	02/01/2017.	09/15/2025.
80281L	AC	9	SANTANDER UK GROUP HLDGS.....	D		2FE	319,498	100.330	321,058	320,000	319,711		98			2.875	2.900	AO	1,917	9,200	10/13/2015.	10/16/2020.
80281L	AE	5	SANTANDER UK GROUP HLDGS.....	D		2FE	349,549	99.755	349,143	350,000	349,669		86			2.875	2.900	FA	4,081	10,063	08/01/2016.	08/05/2021.
80281L	AF	2	SANTANDER UK GROUP HLDGS.....	D	2	2FE	200,000	101.441	202,882	200,000	200,000					3.571	3.570	JJ	3,392	3,571	01/03/2017.	01/10/2023.
80283L	AA	1	SANTANDER UK PLC.....	D		2FE	345,379	106.855	341,939	320,000	337,909		(2,675)			5.000	3.920	MN	2,400	16,000	02/03/2015.	11/07/2023.
80283L	AN	3	SANTANDER UK PLC.....	D		1FE	289,520	100.025	290,073	290,000	289,718		123			2.375	2.420	MS	2,009	6,888	06/01/2016.	03/16/2020.
80629Q	AA	3	SCHAHIN II FINAN CO SPV.....	D		6	140,724	11.000	128,997	1,172,700	128,997		(11,727)			5.875		MS			01/08/2014.	09/25/2022.
822582	BQ	4	SHELL INTERNATIONAL FIN.....	D		1FE	62,620	106.505	63,903	60,000	62,551		(50)			4.000	3.750	MN	340	2,400	07/20/2016.	05/10/2046.
822582	BT	8	SHELL INTERNATIONAL FIN.....	D		1FE	488,393	100.000	490,004	490,000	488,626		143			2.875	2.910	MN	1,996	14,088	05/05/2016.	05/10/2026.
82481L	AD	1	SHIRE ACQ INV IRELAND DA.....	D	2	2FE	2,420,963	97.775	2,444,382	2,500,000	2,426,999		5,994			3.200	3.580	MS	21,778	80,000	02/16/2017.	09/23/2026.
86562M	AE	0	SUMITOMO MITSUI FINL GRP.....	D		1FE	150,000	98.001	147,002	150,000	150,000					2.058	2.050	JJ	1,432	3,087	07/07/2016.	07/14/2021.
86960B	AJ	1	SVENSKA HANDELSBANKEN AB.....	D		1FE	519,490	100.104	520,541	520,000	519,712		100			2.400	2.420	AO	3,120	12,480	09/25/2015.	10/01/2020.
87164K	AA	2	SYNGENTA FINANCE NV.....	D		2FE	49,919	97.230	48,615	50,000	50,000		9			3.125	3.120	MS	404	1,563	03/21/2012.	03/28/2022.
875840	AA	8	TANNER S FINANCIEROS SA.....	D		2FE	2,187,812	99.728	2,194,016	2,200,000	2,200,000		1,470			4.375	4.330	MS	28,875	96,250	03/06/2013.	03/13/2018.
87927V	AR	9	TELECOM ITALIA CAPITAL.....	D		3FE	5,774,640	124.250	6,833,750	5,500,000	5,754,162		(7,057)			7.200	6.750	JJ	179,300	396,000	12/09/2014.	07/18/2036.
87927V	AV	0	TELECOM ITALIA CAPITAL.....	D		3FE	1,072,500	129.000	1,290,000	1,000,000	1,067,664		(1,446)			7.721	7.080	JD	5,791	77,210	03/07/2014.	06/04/2038.
87936V	AA	5	TELFON CELUAR DEL PARAGU.....	D	2,5,7	3FE	539,375	102.551	512,755	500,000	517,783		(5,657)			6.750	5.200	JD	1,688	33,750	06/20/2014.	12/13/2022.
879385	AD	4	TELEFONICA EUROPE BV.....	D	2	2FE	5,470,450	140.990	5,639,624	4,000,000	5,404,956		(65,494)			8.250	4.570	MS	97,167	330,000	03/03/2017.	09/15/2030.
87938W	AC	7	TELEFONICA EMISIONES SAU.....	D		2FE	1,509,729	134.161	1,732,030	1,291,000	1,488,201		(5,912)			7.045	5.690	JD	2,779	90,951	03/07/2014.	06/20/2036.
87938W	AR	4	TELEFONICA SA.....	D		2FE	5,315,587	108.150	5,840,144	5,400,000	5,350,430		8,940			4.570	4.750	AO	43,872	246,780	08/20/2013.	04/27/2023.
87938W	AT	0	TELEFONICA EMISIONES SAU.....	D		2FE	210,000	103.389	217,118	210,000	210,000					4.103	4.100	MS	2,705	4,308	03/01/2017.	03/08/2027.
88165F	AG	7	TEVA PHARMACEUT FIN BV.....	D	2	2FE	48,383	89.514	44,757	50,000	48,493		110			2.950	3.610	JD	53	738	08/04/2017.	12/18/2022.
88167A	AD	3	TEVA PHARMACEUTICALS NE.....	D		2FE	37,926	87.081	34,832	40,000	38,050		124			2.800	3.780	JJ	498		08/04/2017.	07/21/2023.
90352J	AC	7	UBS GROUP FUNDING SWITZE.....	D	2	1FE	270,000	105.368	284,496	270,000	270,000					4.253	4.250	MS	3,126	5,742	03/16/2017.	03/23/2028.

SCHEDULE D - PART 1

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

E10.79

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90969Q	AA	0	UBM PLC.....	.....	.....	D	.....	.....	2FE	219,942	...103.826	228,418	220,000	220,000	.....	.....	.....	.....	5.750	5.750	MN.....	2,038	12,650	02/27/2012.	11/03/2020.
ALLLEA	SE	7	ALL LEASING.....	.....	.....	B	.....	.....	4	2,524,667	69.955	2,527,837	2,826,293	2,790,582	.....	.....(3,528)	.....	.....206,528	6.694	7.280	MON...	30,122	253,752	12/01/2017.	09/30/2020.
APOLLO	NZ	5	APOLLO.....	.....	.....	B	.....	.....	4Z	2,646,348	68.141	2,674,155	2,791,060	2,714,623	.....	.....27,807	.....	.....40,468	7.515	8.260	MJSD.	14,367	117,473	03/06/2017.	06/06/2022.
DAISYG	RP	8	DAISY GROUP PLC.....	.....	.....	B	.....	.....	3FE	7,448,572	141.436	7,676,584	7,342,209	7,216,336	.....	.....165,054	.....	.....591,734	7.694	8.310	MON...	92,071	635,315	07/03/2017.	10/20/2021.
EF2484	37	8	NATIONAL GAS CO.....	.....	.....	D	.....	.....	3FE	1,835,750	102.750	2,044,725	1,990,000	1,873,509	.....	.....5,343	.....	.....	6.050	6.600	JJ.....	55,515	120,395	11/10/2009.	01/15/2036.
EF6065	05	8	IIRSA NORTE FINANCE LTD.....	.....	.....	D	.....	.....	1FE	2,232,398	113.000	2,190,716	1,938,687	2,211,815	.....	.....(42,447)	.....	.....	8.750	4.120	MN.....	14,607	169,635	02/10/2012.	05/30/2024.
EG0359	18	2	NAKILAT INC.....	.....	.....	D	.....	.....	1FE	1,867,206	116.020	2,419,596	2,085,499	1,888,146	.....	.....8,718	.....	.....	6.267	7.790	JD.....	65,712	130,698	09/15/2009.	12/31/2033.
EG9883	25	7	PANAMA CANAL RAILWAY CO.....	.....	.....	D	.....	.....	3FE	930,716	102.250	1,093,858	1,069,788	949,954	.....	.....10,069	.....	.....	7.000	9.840	MN.....	12,481	74,885	08/19/2010.	11/01/2026.
EI2228	35	7	SOC QUIMICA Y MINERA DE.....	.....	.....	D	.....	.....	2FE	4,058,125	106.120	4,244,800	4,000,000	4,030,330	.....	.....(12,144)	.....	.....	5.500	5.140	AO.....	42,778	220,000	07/16/2015.	04/21/2020.
EI5379	78	5	CENCOSUD SA.....	.....	.....	D	.....	.....	2FE	2,208,800	106.645	2,346,197	2,200,000	2,207,241	.....	.....(438)	.....	.....	5.500	5.380	JJ.....	54,114	121,000	06/06/2011.	01/20/2021.
EI8682	26	8	EMPRESA DE ENERGIA DE BO.....	.....	.....	D	.....	2,5,7	2FE	3,093,750	101.875	3,056,250	3,000,000	3,046,097	.....	.....(14,167)	.....	.....	6.125	5.440	MN.....	26,031	183,750	11/18/2013.	11/10/2021.
EJ3632	74	6	MEXICHEM SAB DE CV.....	.....	.....	D	.....	.....	2FE	8,133,000	115.000	8,625,000	7,500,000	8,106,318	.....	.....(10,347)	.....	.....	6.750	6.110	MS.....	143,438	506,250	05/01/2015.	09/19/2042.
EJ3838	96	2	ENA NORTE TRUST.....	.....	.....	D	.....	.....	2FE	1,536,976	104.000	1,540,679	1,481,422	1,517,991	.....	.....(10,808)	.....	.....	4.950	4.030	JAJO..	13,444	73,330	04/07/2015.	04/25/2023.
EJ4222	75	2	INDUSTRIAL SENIOR TRUST.....	.....	.....	D	.....	.....	3FE	1,002,000	102.000	1,020,000	1,000,000	1,001,795	.....	.....(51)	.....	.....	5.500	5.450	MN.....	9,167	55,000	12/14/2012.	11/01/2022.
EJ4659	98	7	MEXICO GENERADORA DE ENE.....	.....	.....	D	.....	.....	2FE	844,797	105.250	945,903	898,720	850,086	.....	.....4,562	.....	.....	5.500	6.370	JD.....	3,433	49,430	10/01/2015.	12/06/2032.
EJ4751	12	3	SCOTIABANK PERU SA.....	.....	.....	D	.....	.....	2FE	2,366,250	103.250	2,684,500	2,600,000	2,422,211	.....	.....14,796	.....	.....	4.500	5.390	JD.....	5,850	117,000	08/25/2014.	12/13/2027.
EJ5366	76	4	ESAL GMBH.....	.....	.....	D	.....	.....	4FE	1,828,938	95.000	1,828,750	1,925,000	1,862,274	.....	.....9,928	.....	.....	6.250	7.020	FA.....	48,793	120,313	01/22/2015.	02/05/2023.
EK1174	50	8	UNITED OVERSEAS BANK LTD.....	.....	.....	D	.....	.....	1FE	2,042,440	101.180	2,023,610	2,000,000	2,018,054	.....	.....(10,078)	.....	.....	3.750	3.200	MS.....	21,250	75,000	07/02/2015.	09/19/2024.
EK1572	55	2	JBS INVESTMENTS GMBH.....	.....	.....	D	.....	2,5,7	4FE	3,554,500	98.250	3,487,875	3,550,000	3,540,005	.....	.....(4,833)	.....	.....	7.250	7.170	AO.....	62,914	221,125	09/14/2017.	04/03/2024.
EK1766	13	9	SUAM FINANCE BV.....	.....	.....	D	.....	.....	2FE	2,077,500	106.375	2,127,500	2,000,000	2,056,743	.....	.....(7,683)	.....	.....	4.875	4.350	AO.....	20,042	97,500	03/03/2015.	04/17/2024.
EK2489	48	3	DELEK & AVNER TAMAR BD.....	.....	.....	D	.....	.....	2FE	2,005,000	100.658	2,013,160	2,000,000	2,003,998	.....	.....(391)	.....	.....	5.412	5.380	JD.....	54,421	54,120	02/11/2015.	12/30/2025.
EK5851	40	8	ISRAEL ELECTRIC CORP LTD.....	.....	.....	D	.....	.....	2FE	2,982,875	106.347	3,190,410	3,000,000	2,987,445	.....	.....1,484	.....	.....	5.000	5.070	MN.....	20,417	150,000	01/28/2015.	11/12/2024.
EK6194	87	3	EMPRESA ELECTRICA ANGAMO.....	.....	.....	D	.....	.....	2FE	3,106,125	99.839	3,294,700	3,300,000	3,151,276	.....	.....20,522	.....	.....	4.875	5.820	MN.....	16,088	160,875	10/16/2015.	05/25/2029.
FITLIF	EG	6	FITNESS LIFESTYLE GROUP.....	.....	.....	B	.....	.....	5*GI	8,048,954	75.986	8,003,079	8,237,771	8,045,525	.....	.....(68,773)	.....	.....131,725	13.000	13.680	JAJO..	402,394	509,773	07/28/2017.	04/30/2022.
FOURSE	AS	8	FOUR SEASONS.....	.....	.....	B	.....	.....	4Z	2,267,007	130.196	2,268,181	2,356,667	2,310,730	.....	.....1,174	.....	.....42,548	7.567	7.990	MON...	49,775	.....	10/16/2017.	08/31/2023.
G0131L	AA	6	AGROMERCANTIL SENIOR TR.....	.....	.....	D	.....	.....	3FE	736,338	102.679	718,753	700,000	710,580	.....	.....(7,854)	.....	.....	6.250	5.000	AO.....	9,844	43,750	08/07/2014.	04/10/2019.
G2300T	AA	0	COMCEL TRUST.....	.....	.....	D	.....	.....	3FE	213,250	103.441	206,882	200,000	207,946	.....	.....(1,675)	.....	.....	6.875	5.770	FA.....	5,538	13,750	08/07/2014.	02/06/2024.
G42036	AA	4	GRUPOSURA FINANCE.....	.....	.....	D	.....	.....	2FE	2,927,530	107.000	2,889,000	2,700,000	2,822,401	.....	.....(33,009)	.....	.....	5.700	4.240	MN.....	18,383	153,900	10/01/2014.	05/18/2021.
JDCLSS	GB	1	JD CLASSIC.....	.....	.....	B	.....	.....	5*GI	2,595,108	132.370	2,663,697	2,722,164	2,710,288	.....	.....64,592	.....	.....230,069	7.453	7.670	MS.....	65,945	180,631	09/05/2016.	09/05/2022.
N1384F	AB	1	BHARTI AIRTEL INTERNATIO.....	.....	.....	D	.....	.....	2FE	3,208,020	107.763	3,232,909	3,000,000	3,201,086	.....	.....(6,934)	.....	.....	5.350	4.140	MN.....	18,279	80,250	09/26/2017.	05/20/2024.
NABZ30	F9	6	ONGC VIDESH VANKORNEFT.....	.....	.....	D	.....	.....	6	2,002,400	99.501	1,990,020	2,000,000	1,990,020	.....	.....(12,308)	.....	.....	3.750	3.730	JJ.....	32,083	.....	08/07/2017.	07/27/2026.
P00173	AA	5	ABENGOA TRANSMISION SUR.....	.....	.....	D	.....	.....	2FE	5,721,352	110.500	5,631,839	5,096,687	5,696,399	.....	.....(12,519)	.....	.....	6.875	5.960	AO.....	59,373	350,397	06/15/2015.	04/30/2043.
P0092A	AC	3	AEROPUERTO INTL TOCUMEN.....	.....	.....	D	.....	.....	2FE	3,275,900	107.750	3,232,500	3,000,000	3,273,883	.....	.....(2,017)	.....	.....	5.625	4.860	MN.....	20,156	84,375	10/04/2017.	05/18/2036.
P0605N	AA	9	AVIAN HLDS SA/LEASING/GR.....	.....	.....	D	.....	.....	4FE	1,335,750	100.625	1,308,125	1,300,000	1,312,924	.....	.....(8,726)	.....	.....	8.375	7.580	MN.....	15,424	108,875	03/02/2015.	05/10/2020.
P16236	AG	9	BBVA BANCO CONTINENTAL.....	.....	.....	D	.....	.....	2FE	2,573,250	107.625	2,690,625	2,500,000	2,554,686	.....	.....(6,733)	.....	.....	5.250	4.860	MS.....	36,094	131,250	03/05/2015.	09/22/2029.
P30179	AK	4	COMISION FED DE ELECTRIC.....	.....	.....	D	.....	.....	2FE	1,313,000	105.625	1,373,125	1,300,000	1,312,978	.....	.....(22)	.....	.....	5.750	5.670	FA.....	28,447	37,375	05/19/2017.	02/14/2042.
P39198	AA	7	FERMACA ENTERPRISES S RL.....	.....	.....	D	.....	.....	2FE	6,019,699	107.550	6,287,802	5,846,399	6,009,472	.....	.....(8,684)	.....	.....	6.375	6.120	MS.....	94,212	372,708	10/05/2015.	03/30/2038.
P47718	AA	2	GLOBAL BANK CORPORATION.....	.....	.....	D	.....	.....	2FE	309,300	103.370	310,110	300,000	304,198	.....	.....(2,160)	.....	.....	5.125	4.320	AO.....	2,605	15,375	07/16/2015.	10/30/2019.
P47718	AC	8	GLOBAL BANK CORPORATION.....	.....	.....	D	.....	.....	2FE	2,025,000	101.870	2,037,400	2,000,000	2,021,912	.....	.....(3,088)	.....	.....	4.500	4.180	AO.....	17,750	45,000	05/22/2017.	10/20/2021.
P47777	AA	8	GLOBO COMUNICACOES PART.....	.....	.....	D	.....	.....	2FE	3,045,000	101.625	3,048,750	3,000,000	3,044,094	.....	.....(906)	.....	.....	5.125	4.920	MS.....	38,865	39,576	10/10/2017.	03/31/2027.
P8718A	AH	9	SOCIEDAD QUIMICA Y MINER.....	.....	.....	D	.....	.....	2FE	298,500	105.000	315,000	300,000	298,873	.....	.....133	.....	.....	4.375	4.430	JJ.....	5,578	13,125	02/23/2015.	01/28/2025.
PRJINO	VA	2	PROJECT IBIS - INOVA (GRETZKY).....	.....	.....	B	.....	.....	4Z	4,784,385	74.805	4,793,986	5,012,486	4,761,709	.....	.....9,601	.....	.....(32,277)	6.913	8.000	MON...	31,934	64,196	09/26/2017.	09/26/2023.
TT3306	31	9	RELIANCE INDUSTRIES LTD.....	.....	.....	D	.....	.....	2FE	1,100,000	131.656	1,316,564	1,000,000	1,076,130	.....	.....(4,430)	.....	.....	8.250	7.090	JJ.....	38,042	82,500	08/18/2010.	01/15/2027.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					F o r e i g n	Bond CHAR	NAIC Design- nation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification	Description			Code				Actual Cost															
Y0963B	AA	1	BPRL INTERNATIONAL SINGA.....			D		2FE	2,587,475	...103.120	2,578,008	2,500,000	2,583,042	.....	.....(4,433)	.....	.....4.375	3.930	JJ.....	49,523	54,688	05/23/2017	01/18/2027
Y7138A	AF	7	PERTAMINA PERSERO PT.....			D		2FE	2,633,750	...108.780	2,719,510	2,500,000	2,632,281	.....	.....(1,469)	.....	.....5.625	5.240	MN.....	16,016	70,313	05/22/2017	05/20/2043
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							2,332,001,066	XXX	2,411,565,491	2,388,746,855	2,344,605,218	2,504,550	4,023,618	12,444,586	2,279,270	XXX	XXX	XXX	26,467,637	85,045,931	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

00105H	EA	0	AFC 1999-2 2A			2.4	1FM	3,665,256	78,507	3,466,881	4,415,971		3,767,122			2.202	5.960	MON	1,698	76,654	05/18/2015	06/25/2029
00105H	EJ	1	AFC 2000-2 1A			2.4	1FM	87,600	87,705	92,566	105,542		89,940		2,657	2.342	5.650	MON	48	1,981	12/06/2013	06/25/2030
00191P	AB	9	APS 2014-1 1M			2.4	5*GI	3,090,370	24,000	3,308,203	13,784,178		3,090,370			5.164	4.500	MON	55,846	164,357	03/19/2015	08/28/2054
00214C	BF	1	ASG 2013-2 2M30			2.4	5*GI	1,622,029	57,018	1,629,750	2,858,293		1,653,763		(34,344)	3.287	9.220	MON	1,566	91,202	11/10/2016	11/28/2035
00441Y	AD	4	ACE 2006-OP2 A2C			2.4	1FM	1,843,594	97,950	2,883,527	2,943,863		2,513,832		174,177	1.702	8.420	MON	974	36,218	10/24/2012	08/25/2036
004421	CT	8	ACE 2003-NC1 M4			2.4	1FM	297,493	80,807	355,691	440,170		297,493			6.802	8.470	MON	582	19,950	05/14/2015	08/25/2033
004421	MJ	9	ACE 2005-HE2 M7			2.4	6FM	235,435	25,204	286,506	1,136,728		229,598		(18,530)	3.397	10.330	MON	751	26,719	10/25/2016	04/25/2035
004421	XF	5	ACE 2006-ASP2 A2D			2.4	1FM	1,346,841	100,099	3,407,728	3,404,338		2,404,909		366,727	1.832	19.750	MON	1,213	47,110	03/27/2012	03/25/2036
004422	AE	1	ACE 2006-ASP5 A2C			2.4	1FM	6,846,820	54,865	6,805,665	12,404,214		6,836,053		90,423	1.732	5.280	MON	4,178	31,185	11/20/2017	10/25/2036
00442B	AB	7	ACE SECURITIES CORP			4	1FM	2,234,429	55,015	2,164,602	3,934,509		2,234,333		18,670	1.297	6.120	MON	1,069	9,081	11/09/2017	10/25/2036
007034	AJ	0	ARMT 2006-2 3A1			2.4	1FM	2,394,927	92,365	3,332,699	3,608,176		2,149,887		304,525	3.685	15.400	MON	11,081	129,793	04/17/2012	05/25/2036
007036	LX	2	ARMT 2005-5 6A21			2.4	1FM	31,626	99,834	89,571	89,719		52,754		29,561	1.782	154.940	MON	31	1,385	12/03/2008	09/25/2035
007036	TH	9	ARMT 2005-10 3A31			2.4	1FM	1,867,729	95,612	2,088,635	2,184,478		1,534,604		252,498	3.467	11.570	MON	6,313	70,085	04/03/2012	01/25/2036
007037	AE	4	ARMT 2007-1 5A1			2.4	1FM	734,806	82,643	803,001	971,645		761,034		41,284	1.702	10.590	MON	322	11,953	07/13/2015	03/25/2037
007037	BJ	2	ARMT 2007-1 5A31			2.4	1FM	785,565	82,534	857,343	1,038,763		812,615		44,300	1.692	10.600	MON	342	12,674	07/13/2015	03/25/2037
00703R	AE	0	ARMT 2007-3 2A1			2.4	1FM	2,287,742	87,730	3,837,414	4,374,095		2,287,742			5.270	3.860	MON	19,210	226,964	08/01/2008	11/25/2037
00764M	BV	8	AABST 2004-2 M3			2.4	1FM	217,386	83,962	259,357	308,896		227,950		3,875	3.952	6.830	MON	237	10,828	11/19/2014	06/25/2034
00764M	FF	9	AABST 2005-2 M5			2.4	1FM	352,500	11,988	359,656	3,000,000		356,771		4,271	2.202	6.210	MON	1,285	4,077	08/09/2017	06/25/2035
02146Q	AJ	2	CWALT 2006-OA10 XAD			2.4,6	6FE	3,076,403	6,030	2,772,037			2,772,037	(93,461)	(210,905)	1.643	5.330	MON	72,506	355,182	07/13/2017	08/25/2046
02146T	AL	1	CWALT 2006-24CB A11			2.4	1FM	1,194,789	83,880	1,222,183	1,457,059		924,396		(18,038)	5.750	9.670	MON	6,982	83,781	08/01/2013	06/25/2036
02146T	AR	8	CWALT 2006-24CB A16			2.4	1FM	1,413,074	83,880	1,445,473	1,723,261		1,179,318		(41,304)	5.750	7.640	MON	8,257	99,088	08/01/2013	06/25/2036
02146V	AC	6	CWALT 2006-30T1 1A3			2.4	1FM	1,211,904	88,898	1,185,656	1,738,778		1,185,656			6.250	6.250	MON	9,056	108,674	04/26/2011	11/25/2036
02147B	AD	7	CWALT 2007-7T2 A4			2.4,6	5*GI	2,891,197	15,097	2,282,405			1,709,447		(332,922)	3.847	21.720	MON	9,695	655,822	03/04/2015	04/25/2037
02147B	AH	8	CWALT 2007-7T2 A8			2.4	1FM	3,272,151	69,324	3,620,675	5,222,825		2,945,539			6.000	6.000	MON	26,114	342,439	05/21/2008	04/25/2037
02147J	AH	1	CWALT 2006-46 A8			2.4	1FM	6,383,040	83,668	6,210,009	7,422,140		5,588,522		(306,594)	6.000	6.050	MON	37,111	445,146	12/23/2014	02/25/2047
02147P	BX	1	CWALT 2006-29T1 2A23			4	5FM	824,738	158,792	855,960	539,045		668,352		(106,512)	26.640	11.640	MON	2,393	154,898	02/19/2014	11/25/2036
02147Q	AQ	5	CWALT 2006-19CB A15			2.4	1FM	477,937	88,958	671,201	754,514		309,812		50,539	6.000	41.840	MON	3,773	45,271	01/21/2009	08/25/2036
02147Q	AW	2	CWALT 2006-19CB A21			2.4	2FM	4,273,239	88,958	4,556,651	5,122,247		4,273,239			6.000	4.400	MON	25,611	307,335	03/21/2014	08/25/2036
02147R	AG	5	CWALT 2006-23CB 1A7			2.4	1FM	4,052,128	101,614	4,665,800	4,591,646		3,448,030		(22,771)	6.000	9.750	MON	22,958	275,448	10/18/2013	08/25/2036
02148A	AF	3	CWALT 2006-34 A6			2.4	1FM	1,440,453	83,758	1,907,722	2,277,634		1,440,453			6.250	6.250	MON	11,863	142,352	05/22/2008	11/25/2046
02148B	AC	8	CWALT 2006-33CB 2A1			2.4	1FM	2,072,617	86,022	2,267,227	2,635,610		1,625,033			6.000	6.000	MON	13,178	158,105	05/19/2008	11/25/2036
02148F	AE	5	CWALT 2007-4CB 1A5			2.4	1FM	4,840,438	92,727	5,006,263	5,398,885		4,127,256		27,483	5.750	8.570	MON	25,870	310,289	01/03/2014	04/25/2037
02149C	AC	5	CWALT 2006-41CB 1A3			2.4	1FM	432,440	85,937	534,719	622,216		262,299		25,819	6.000	33.020	MON	3,111	37,331	02/03/2009	01/25/2037
02149M	AY	5	CWALT 2007-J1 2A10			2.4	1FM	429,882	66,677	633,223	949,687		261,361		12,918	6.000	23.620	MON	4,748	56,983	08/05/2009	03/25/2037
02149V	AJ	8	CWALT 2007-3T1 1A9			2.4	1FM	3,264,605	75,346	4,231,840	5,616,524		2,215,429		81,919	6.000	33.630	MON	28,083	363,620	08/06/2008	04/25/2037
02150D	AB	1	CWALT 2007-OA4 A2			2.4	1FM	660,140	65,738	1,581,597	2,405,878		1,161,475		143,421	1.772	8.360	MON	829	31,302	03/26/2014	05/25/2047
02150G	AX	6	CWALT 2007-11T1 A21			2.4	1FM	3,918,138	74,454	4,354,100	5,847,968		2,702,591		115,895	6.000	22.360	MON	29,240	377,160	06/18/2008	05/25/2037
02150J	AD	4	CWALT 2007-9T1 1A4			2.4	1FM	753,098	50,570	1,120,136	2,214,995		413,137		102,937	2.052	24.910	MON	758	63,312	04/13/2009	05/25/2037
02150J	AE	2	CWALT 2007-9T1 1A5			2.4,6	6FE	72,627	17,734	392,812			72,012		(11,940)	3.947	206.120	MON	1,457	98,459	04/14/2009	05/25/2037

SCHEDULE D - PART 1

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

E10.81

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02150M	AD	7	CWALT 2007-13 A4				2.4	2FM	3,182,764	85.497	3,369,855	3,941,472	3,182,764					6.000	5.110	MON...	19,707	236,488	08/07/2014.	06/25/2047.
02150N	AY	9	CWALT 2007-AL1 XP				2.4	6FE	248,998	6.812	224,304		224,304	(6,002)	(18,692)			1.821	1.730	MON...	4,999	24,766	08/16/2017.	06/25/2037.
02150Q	AK	2	CWALT 2007-HY4 4A1				2.4	1FM	25,110	94.389	67,357		71,361		18,978			3.491	84.150	MON...	207	2,691	03/04/2009.	06/25/2047.
02151C	BK	1	CWALT 2007-15CB A25				2.4	1FM	531,522	88.738	668,400		753,229		531,522			5.750	5.750	MON...	3,609	43,311	12/23/2008.	07/25/2037.
02151F	AH	2	CWALT 2007-21CB 2A2				2.4	5FM	2,113,872	137.628	2,407,119		1,748,996		2,113,872			22.191	27.580	MON...	6,469	449,270	09/13/2010.	09/25/2037.
02151G	AD	9	CWALT 2007-24 A4				2.4	1FM	133,774	34.947	141,668		405,376		57,528	(1,223)		2.252	70.590	MON...	152	7,162	07/15/2009.	10/25/2037.
02152A	AG	4	CWALT 2007-16CB 1A7				2.4	1FM	3,650,592	97.809	4,308,451		4,404,921		3,650,592			6.000	7.100	MON...	22,025	264,295	10/22/2013.	08/25/2037.
02152A	BS	7	CWALT 2007-16CB 4A7				2.4	1FM	2,597,051	97.647	2,817,737		2,231,432		52,110			6.000	9.200	MON...	14,428	173,137	01/07/2014.	08/25/2037.
02660L	AC	4	AHMA 2006-4 1A21				2.4	1FM	998,262	31.030	1,277,459		4,116,835		586,207	187,857		1.812	27.170	MON...	1,451	54,748	02/05/2015.	10/25/2046.
02660T	BQ	5	AHM 2004-3 6A1				2.4	1FM	278,021	101.383	309,320		305,098		13,092			4.820	11.530	MON...	1,225	14,706	06/02/2010.	10/25/2034.
02660T	GT	4	AHM 2005-4 3A2				2.4	1FM	624,497	27.979	552,077		1,973,115		590,902	135,712		1.942	9.090	MON...	745	20,184	05/12/2017.	11/25/2045.
02660T	GW	7	AHM 2005-4 5A				2.4	1FM	271,376	79.015	452,621		572,825		212,327	44,782		3.410	29.990	MON...	1,628	15,846	01/16/2009.	11/25/2045.
02660T	HL	0	AHM 2005-SD1 1A1				2.4	1FM	305,356	90.758	388,963		428,569		299,648	6,353		2.002	6.660	MON...	167	8,497	03/13/2015.	10/25/2035.
02660V	AE	8	AHMA 2005-1 3A11				2.4	1FM	822,051	92.377	1,223,587		1,324,553		897,568	86,727		2.092	22.280	MON...	539	21,537	01/23/2012.	11/25/2035.
02660W	AD	8	AHMA 2006-1 2A2				4	2FM	856,227	23.615	539,200		2,283,271	(294,399)	8,989			1.467	6.080	MON...	652	5,319	11/16/2017.	05/25/2046.
026929	AB	5	AHM 2006-3 11A2				2.4	1FM	2,561,856	69.480	2,525,916		3,635,450		2,549,049	17,350		1.782	6.220	MON...	1,260	16,035	10/05/2017.	12/25/2046.
026931	AD	7	AHM 2007-A 13A2				2.4	4FM	2,044,872	36.124	2,051,970		5,680,200		1,792,846	(232)		6.600	5.750	MON...	31,241	300,986	05/24/2016.	01/25/2037.
026935	AC	0	AHMA 2007-3 12A1				2.4	1FM	423,319	78.676	628,397		798,714		402,153	3,820		1.782	10.400	MON...	277	5,468	01/17/2014.	07/25/2037.
03072S	Q2	4	AMSI 2005-R9 AF6				2.4	1FM	23,903	101.851	25,147		24,488			412		5.325	5.170	MON...	110	1,120	11/23/2009.	11/25/2035.
040104	EK	3	ARSI 2003-W9 M6				2.4	1FM	1,050,603	97.846	1,645,558		1,681,769		1,050,603			4.574	11.240	MON...	1,496	77,185	10/23/2014.	01/25/2034.
040104	RF	0	ARSI 2006-W1 A2C				2.4	1FM	2,833,679	90.168	4,040,567		4,481,133		2,970,368	150,771		1.742	6.240	MON...	1,518	56,943	11/17/2014.	03/25/2036.
040104	RG	8	ARSI 2006-W1 A2D				2.4	1FM	3,237,665	91.964	4,676,327		5,084,903		3,392,632	172,853		1.852	6.450	MON...	1,831	70,271	02/12/2015.	03/25/2036.
04541G	CU	4	ABSHE 2002-HE3 M4				2.4	1FM	2,697,966	73.852	3,188,014		4,316,745		2,795,040	(314,316)		5.813	6.040	MON...	12,184	155,270	02/03/2016.	11/15/2032.
04541G	GB	2	ABSHE 2003-HE6 M1				2.4	1FM	1,587,060	98.739	2,230,683		2,259,160		1,772,024	203,820		2.527	22.410	MON...	1,110	43,289	05/27/2010.	11/25/2033.
04541G	NQ	1	ABSHE 2004-HE10 M3				2.4	1FM	204,682	96.694	239,808		248,005		171,122	13,612		2.752	6.810	MON...	133	7,189	08/07/2014.	09/25/2034.
04541G	QF	2	ABSHE 2005-HE2 M5				2.4	1FM	436,804	54.235	535,996		988,278		434,667	(3,121)		3.427	5.040	MON...	659	22,402	10/25/2016.	02/25/2035.
04542B	BB	7	ABFC 2002-NC1 M3				2.4	6FE	292,972	90.488	253,236		279,854	(42,461)	2,725			4.552	5.690	MON...	248	7,973	05/18/2017.	12/25/2031.
04542B	MS	8	ABFC 2005-AQ1 A4				2.4	1FM	1,514,751	102.668	1,548,393		1,508,153		1,498,485	(3,142)		4.804	5.010	MON...	6,038	76,541	01/14/2011.	06/25/2035.
04542B	QB	1	ABFC 2005-OPT1 M2				2.4	1FM	2,233,462	90.205	6,187,162		6,859,000		3,582,935	283,179		2.377	12.560	MON...	2,804	107,561	05/23/2012.	07/25/2035.
04544T	AE	1	ABSHE 2007-HE2 A5				2.4	1FM	4,754,684	73.900	6,940,744		9,391,967		5,212,036	86,778		1.842	11.380	MON...	3,364	128,843	06/16/2008.	05/25/2037.
05490M	AC	1	BCAP 2015-RR5 1A3				4	5*GI	8,460,900	95.410	9,497,111		9,954,000		9,509,788	392,948		2.229	5.770	MON...	3,699	135,059	06/03/2015.	08/26/2036.
05490Q	AE	8	BCAP 2015-RR6 1A5				4	1FM	2,685,283	64.000	3,619,943		5,656,161		2,247,745	(479,594)		12.178	6.590	MON...	52,597	386,737	06/11/2015.	05/26/2037.
05530W	AE	7	BCAP 2007-AA4 13A1				2.4	1FM	1,846,765	87.133	2,204,310		2,529,815		1,640,795	377,037		3.636	34.880	MON...	7,667	96,872	07/11/2012.	06/25/2047.
05532V	BE	6	BCAP 2010-RR2 5A2				4	1FM	857,126	100.000	857,126		857,126		857,126			5.000	4.910	MON...	3,571	42,856	03/05/2013.	12/26/2036.
05534A	AS	0	BCAP 2011-RR5 15A2				4	6FM	1,217,852	38.507	1,210,220		3,142,843	(114,779)				12.461	3.060	MON...		129,686	09/27/2017.	06/26/2036.
05540X	BZ	5	BCAP 2012-RR4 7A2				2.4	1FM	1,998,338	96.548	2,345,728		2,429,590		2,279,925			1.452	9.300	MON...	784	30,290	05/13/2015.	05/26/2036.
05544E	AJ	0	BCAP 2014-RR3 4A1				2.4	5*GI	6,366,061	91.869	6,480,300		7,053,807		6,661,749	165,176		1.627	3.830	MON...	2,232	87,639	04/30/2015.	03/26/2036.
055682	AC	2	BNCMT 2006-1 A3				2.4	1FM	1,911,301	96.246	3,255,851		3,382,833		2,185,092	251,700		1.712	12.550	MON...	1,126	41,961	08/09/2012.	10/25/2036.
05569Q	AD	6	BNCMT 2007-2 A4				2.4	6FM	10,203,070	78.296	10,580,946		13,514,000		10,257,859	54,789		1.842	4.870	MON...	4,841	53,735	10/11/2017.	05/25/2037.
05946X	2E	2	BAFC 2005-8 4A9				2.4	1FM	2,573,718	95.663	2,788,440		2,914,831		2,573,718			5.750	5.750	MON...	13,967	167,477	01/10/2006.	01/25/2036.
05946X	S3	8	BAFC 2005-7 2A6				2.4	1FM	2,625,643	96.582	2,865,443		2,966,828		2,546,538	(12,328)		5.500	5.740	MON...	13,598	163,176	09/07/2010.	11/25/2035.
059475	AF	0	BOAA 2007-2 2A1				2.4	1FM	2,476,690	92.420	3,375,168		3,651,951		1,814,798	224,256		6.000	33.140	MON...	18,259	219,117	12/23/2008.	06/25/2037.

SCHEDULE D - PART 1

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

E10.82

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05950N	BS	6	BAFC 2006-5 30IO					2,4,6	5*GI	61,417	19.549	141,253		24,694		(9,466)			6.000	182.190	MON...	3,613	43,325	03/16/2009.	09/25/2036.
059523	AU	4	BAFC 2007-5 6A1					2,4	1FM	769	94.212	1,366	1,450	827		81			6.500	44.640	MON...	8	95	08/26/2009.	07/25/2037.
059526	AC	7	BAFC 2007-6 A2					2,4	1FM	2,226,803	95.712	2,786,056	2,910,853	2,286,314		108,992			1.832	8.040	MON...	1,037	39,638	05/12/2008.	07/25/2037.
05953L	AD	1	BAFC 2007-8 2A1					2,4	1FM	717,116	69.857	832,506	1,191,727	535,503		(30,695)			7.000	24.370	MON...	2,183	88,970	06/20/2014.	10/25/2037.
05954W	AD	6	BAFC 2008-R2 1A4					2,4	1FM	761,519	102.664	819,720	798,448	782,925		22,691			6.000	8.480	MON...	3,992	47,854	09/29/2011.	09/25/2037.
05955E	AN	3	BAFC 2009-R4A 3A2					4	2FM	571,538	4.404	99,378	2,256,214	571,538					7.247	(0.090)	MON...	20,436	160,296	03/20/2015.	09/26/2037.
05956E	AY	8	BAFC 2010-R6 4A5					4	1FM	2,411,163	92.695	2,554,339	2,755,615	2,539,035		49,356			3.631	6.090	MON...	8,340	91,922	05/06/2015.	07/26/2035.
05968K	AG	9	BAFC 2014-R2 2A2					2,4	1FM	5,880,501	80.000	9,244,404	11,555,504	6,587,208		231,106			1.762	6.670	MON...	3,394	153,892	09/10/2015.	05/26/2037.
05990R	AQ	4	BAFC 2015-R4 5A2					2,4	5*GI	2,513,477	27.000	2,887,352	10,693,897	2,513,477					1.479	5.280	MON...	15,212	118,119	05/14/2015.	10/25/2036.
07384M	6F	4	BSARM 2004-12 1A1					2,4	1FM	29,002	98.249	63,320	64,448	26,496		7,409			3.641	49.970	MON...	196	2,243	04/08/2009.	02/25/2035.
07384M	K2	7	BSARM 2004-1 21A1					2,4	1FM	945,007	100.357	1,317,204	1,312,510	888,274		215,956			3.396	52.690	MON...	3,714	42,570	12/15/2008.	04/25/2034.
07384M	VR	0	BSARM 2003-4 3A1					2,4	1FM	450,708	100.686	447,371	444,321	442,562					3.593	4.950	MON...	1,198	15,121	05/05/2003.	07/25/2033.
07384Y	SC	1	BSABS 2004-HE3 M6					2,4	6FM	239,603	55.102	300,211	544,825	210,037		(53,075)			5.945	(18.220)	MON...	630	26,407	02/01/2017.	04/25/2034.
07386H	L6	6	BALTA 2006-3 23A1					2,4	1FM	1,830,698	91.526	1,950,292	2,130,845	1,163,865					3.375	2.810	MON...	5,994	70,901	02/01/2008.	05/25/2036.
073870	AA	5	BALTA 2007-2 1A1					2,4	1FM	3,047	96.539	12,516	12,964	1,887		972			1.722	221.820	MON...	4	196	12/17/2008.	04/25/2037.
073871	BN	4	BALTA 2006-4 32A1					2,4	1FM	68,405	82.304	160,858	195,442	43,596		12,242			3.618	50.870	MON...	589	6,849	03/06/2009.	07/25/2036.
073873	AA	9	BALTA 2006-5 1A1					2,4	1FM	51,254	96.566	139,421	144,377	36,732		11,124			1.892	69.060	MON...	53	1,862	06/29/2009.	08/25/2036.
073879	J8	2	BSABS 2005-HE8 M3					2,4	5FM	4,651,843	112.824	4,798,534	4,253,114	4,701,140		30,306			3.502	5.150	MON...	2,356	58,205	07/20/2017.	08/25/2035.
073879	LR	7	BEAR STEARNS ASSET BACKED SECURITIES TRU					4	4FM	489,640	29.418	323,694	1,100,314	477,893		3,296			2.242	5.300	MON...	480		10/17/2017.	11/25/2034.
07387Q	AM	2	BALTA 2006-8 2A1					2,4	1FM	1,916,064	93.457	2,494,431	2,669,054	1,263,788					3.399	2.820	MON...	7,560	87,678	04/08/2009.	08/25/2046.
07387U	BU	4	BSABS 2006-HE1 2M4					2,4	1FM	651,234	130.722	1,437,855	1,099,930	755,260		(146,798)			2.347	6.480	MON...	502	14,486	01/19/2016.	02/25/2036.
07387U	CE	9	BSABS 2006-AC1 1A1					2,4	1FM	456,015	79.583	665,892	836,726	328,506		20,539			6.250	30.730	MON...	4,358	43,700	12/17/2008.	02/25/2036.
07401C	AV	5	BSARM 2007-4 22A1					2,4	1FM	349,485	97.468	483,172	495,723	268,142		40,127			3.618	25.900	MON...	1,495	19,936	10/15/2008.	06/25/2047.
124779	AK	5	CBASS 2006-RP1 B4					2,4	4FM	858,908	86.380	930,320	1,077,000	845,267		(12,754)			5.400	4.740	MON...	4,847	37,827	09/23/2016.	04/25/2036.
125438	AB	7	CWHL 2007-HYB2 3A1					2,4	1FM	487,748	89.681	1,107,393	1,234,806	396,613		157,653			3.390	28.990	MON...	3,489	67,651	03/02/2009.	02/25/2047.
12544X	AX	3	CWHL 2007-9 A13					2,4	1FM	2,647,613	92.084	2,549,597	2,768,746	2,070,303		(65,506)			5.750	8.940	MON...	13,267	159,203	10/25/2013.	07/25/2037.
12566Q	AE	3	CMALT 2007-A1 1A5					2,4	1FM	1,506,584	93.434	1,934,946	2,070,906	1,200,326		71,938			6.000	25.930	MON...	10,355	124,254	05/17/2011.	01/25/2037.
12566T	AA	5	CMALT 2006-A7 1A1					2,4	1FM	3,984,617	94.003	4,501,952	4,789,128	3,984,617					6.000	4.890	MON...	23,946	287,319	07/10/2013.	12/25/2036.
12566T	AK	3	CMALT 2006-A7 1A10					2,4,6	5FE	542,466	11.690	496,168		229,297		(70,675)			3.797	58.790	MON...	2,687	182,233	05/17/2011.	12/25/2036.
12566V	AH	5	CMALT 2007-A4 1A8					2,4,6	5FE	12,049	22.127	31,367		5,560		(1,283)			6.000	193.320	MON...	709	8,505	12/22/2008.	04/25/2037.
12566V	AN	2	CMALT 2007-A4 1A13					2,4	1FM	4,347,042	94.357	4,839,859	5,129,253	3,826,294		(135,168)			5.750	9.120	MON...	24,578	294,932	11/18/2013.	04/25/2037.
12628K	AA	0	CSAB 2006-3 A1A					2,4	3FM	1,414,749	38.170	1,149,133	3,010,544	1,414,749					6.000	(0.060)	MON...	15,053	89,647	02/06/2014.	11/25/2036.
12628L	AD	2	CSAB 2006-4 A2A					2,4	1FM	642,472	46.130	623,950	1,352,573	598,772		15,828			5.610	4.860	MON...	6,324	40,159	02/23/2017.	12/25/2036.
12628L	AJ	9	CSAB 2006-4 A6A					2,4	4FM	2,212,081	47.356	1,824,002	3,851,603	2,212,081					5.683	2.870	MON...	18,243	140,380	06/13/2014.	12/25/2036.
12629E	AA	3	CSAB 2007-1 1A1A					2,4	1FM	1,190,880	49.030	1,144,745	2,334,764	1,044,219		7,232			5.897	5.190	MON...	11,475	50,779	08/22/2017.	05/25/2037.
12629E	AC	9	CSAB 2007-1 1A2					2,4	1FM	3,831,987	48.646	3,945,233	8,110,025	3,647,542		39,195			5.736	4.940	MON...	38,771	218,406	12/02/2016.	05/25/2037.
12629E	AD	7	CSAB 2007-1 1A3A					2,4	1FM	1,049,457	48.935	1,077,268	2,201,418	992,546		(2,396)			5.857		MON...	10,746	54,180	06/06/2017.	05/25/2037.
126378	AA	6	CSMC 2007-1 1A1A					2,4	1FM	264,775	45.234	240,669	532,047	246,090		526			5.942	5.470	MON...	2,635	12,053	05/30/2017.	02/25/2037.
126378	AL	2	CSMC 2007-1 1A6A					2,4	1FM	2,358,790	45.263	2,077,360	4,589,452	2,358,790					5.863	5.860	MON...	22,424	148,701	02/29/2008.	02/25/2037.
126384	CF	1	CSMC 2007-2 2A5					2,4	1FM	1,214,262	98.462	1,237,351	1,256,678	1,119,063		5,256			5.000	10.050	MON...	5,236	62,834	07/29/2013.	03/25/2037.
12638G	AD	1	CSMC 2006-CF3 M3					2,4	1FM	1,836,833	59.049	1,763,877	2,987,139	2,099,204		90,697			2.802	7.310	MON...	1,628	50,163	03/17/2015.	10/25/2036.
12638P	AJ	8	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICA					4	1FM	5,455,694	53.778	5,721,318	10,638,770	5,455,694					5.578	5.120	MON...			12/07/2017.	04/25/2037.
12639B	AG	4	CSMC 2008-4R 1A4					4	1FM	11,167,326	93.902	12,193,536	12,985,263	12,198,167		487,989			1.952	5.040	MON...	3,521	190,209	05/07/2015.	08/26/2037.

SCHEDULE D - PART 1

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

E10.83

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
12643G	AC	6	CSMC 2010-2R 1A3			2.4		1FM	960,387	89.648	1,096,780	1,223,423	890,107		55,021				5.750	11.260	MON...	5,862	75,383	05/02/2014.	07/26/2037.	
12646B	BS	8	CSMC 2012-2R 2A13			4		1FM	6,351,679	96.915	6,767,727	6,983,107	6,644,374		163,280				2.815	4.980	MON...	16,385	215,927	05/01/2015.	03/27/2047.	
12649F	BY	3	CSMC 2014-11R 7A2			4		4FM	2,754,078	61.429	2,857,077	4,651,015	2,754,078						14.998	5.560	MON...	64,796	459,922	05/21/2015.	02/27/2037.	
12649W	AW	1	CSMC 2015-3R 5A2			4		5*GI	8,984,436	77.308	9,098,025	11,768,398	9,353,035		368,598				1.702	6.860	MON...	16,170	122,190	02/14/2017.	09/29/2036.	
126670	CH	9	CWL 2005-11 AF3			2.4		1FM	30,499	100.360	38,101	37,964	30,499						4.629	4.770	MON...	146	1,773	09/24/2009.	02/25/2036.	
126670	UZ	9	CWL 2006-2 M4			2.4		1FM				1,113,724			(13,470)				2.132		MON...	462	18,131	07/28/2016.	06/25/2036.	
126673	4Y	5	CWL 2005-SD2 M3			2.4		1FM	366,576	102.562	1,370,268	1,336,034	366,576						5.500	5.000	MON...	6,123	70,233	12/23/2008.	08/25/2035.	
126673	DT	6	CWL 2004-7 MF4			2.4		1FM	1,427,722	48.792	1,310,159	2,685,169	1,325,283		(29,442)				5.847	8.400	MON...	13,083	127,651	03/07/2017.	07/25/2034.	
126673	DU	3	CWL 2004-7 MF5			2.4		6FM	311,721	9.590	211,300	2,203,215	193,053		(89,981)				5.946	12.520	MON...	10,917	71,986	03/07/2017.	05/25/2034.	
126673	FV	9	CWL 2004-10 AF5B			2.4		1FM	299,490	99.756	309,298	310,051	304,005		2,370				4.811	5.780	MON...	1,243	15,301	02/02/2010.	02/25/2035.	
126673	G5	5	CWL 2005-SD1 M3			2.4		1FM	770,503	36.353	802,504	2,207,488	727,957		(138,269)				5.000	8.990	MON...	9,198	92,756	12/22/2016.	05/25/2035.	
126673	RS	3	CWL 2004-13 MV7			2.4		1FM	2,119,068	46.432	2,161,027	4,654,095	2,091,091		(27,484)				3.952	6.400	MON...	3,577	163,139	10/26/2016.	02/25/2035.	
126673	Y7	1	CWL 2005-7 AF4			2.4		1FM	5,230,399	101.204	5,753,693	5,685,216	5,609,443		67,225				4.867	6.250	MON...	23,058	298,587	11/16/2007.	10/25/2035.	
12667A	AC	0	CWL 2006-12 2A2			2.4		1FM	253,169	99.588	302,857	304,107	262,503		129,932				1.702	2.110	MON...	101	3,751	06/25/2013.	01/25/2037.	
12667F	6D	2	CWALT 2005-J2 1A8			2.4		5FM	141,334	36.942	111,375	301,480	141,334						2.152	(6.170)	MON...	108	5,021	02/21/2014.	04/25/2035.	
12667F	DU	6	COUNTRYWIDE ALTERNATIVE LOAN T			4		1FM	69,925	0.001	9	932,334	65,873		(4,052)				6.000	(4.110)	MON...	4,662		11/07/2017.	05/25/2034.	
12667F	RY	3	CWALT 2004-22CB 1A1			2.4		1FM	1,292,383	102.949	1,358,298	1,319,389	1,291,056		5,063				6.000	6.680	MON...	6,597	79,163	04/11/2012.	10/25/2034.	
12667F	V4	4	COUNTRYWIDE ALTERNATIVE LOAN T			4		1FM	729,352	1.200	41,691	3,474,239	672,613		(74,765)				6.922	2.890	MON...	20,041		11/07/2017.	02/25/2035.	
12667F	YW	9	CWALT 2004-28CB 7A1			2.4		1FM	43,324	99.827	52,029	52,119	48,347		2,395				5.000	4.820	MON...	217	2,606	04/28/2009.	01/25/2020.	
12667G	QC	0	CWALT 2005-20CB 2A6			2.4		1FM	2,955,055	88.883	2,993,873	3,368,307	2,955,054						5.500	5.160	MON...	15,438	185,257	10/29/2013.	07/25/2035.	
12667G	W2	5	CWALT 2005-41 1A2B			2.4		1FM	155,956	21.202	146,960	693,139	96,816		(38,820)				2.072	(6.500)	MON...	279	13,727	01/23/2017.	09/25/2035.	
12667G	X4	0	CWALT 2005-34CB 1A9			2.4		1FM	3,471,143	94.341	3,588,748	3,803,993	3,141,889		5,190				5.500	7.120	MON...	17,435	209,220	11/22/2013.	09/25/2035.	
12667G	Z4	8	CWALT 2005-38 A4			2.4		1FM	2,078,435	61.603	3,057,635	4,963,428	1,818,438		(41,899)				1.942	9.390	MON...	1,874	73,467	03/28/2017.	09/25/2035.	
12668A	VN	2	COUNTRYWIDE ALTERNATIVE LOAN T			4		1FM	1,723,489	72.734	1,871,013	2,572,371	1,641,139		(47,332)				2.037	(18.400)	MON...	1,019	9,214	10/23/2017.	12/25/2035.	
12668B	FH	1	CWALT 2005-86CB A8			2.4		1FM	211,128	91.494	306,619	335,124	176,454		19,790				5.500	21.340	MON...	1,536	18,430	02/03/2009.	02/25/2036.	
12668B	JZ	7	CWALT 2006-J1 1A3			2.4		1FM	1,719,636	90.647	2,191,632	2,417,765	1,365,303		65,835				5.500	18.430	MON...	11,081	132,935	09/07/2011.	02/25/2036.	
12668B	KM	4	CWALT 2006-J1 2A1			2.4		1FM	671,878	41.473	737,547	1,778,363	582,123		(35,486)				7.000	2.750	MON...	10,371	89,995	01/15/2014.	02/25/2036.	
12668B	PS	6	CWALT 2006-4CB 1A6			2.4		1FM	240,059	84.013	314,261	374,062	188,628		4,609				6.000	17.520	MON...	1,870	22,438	12/23/2008.	04/25/2036.	
12668B	RG	0	CWALT 2006-OC2 2A3			2.4		1FM	411,721	83.020	416,211	501,334	309,706		23,670				1.842	7.870	MON...	180	8,348	05/07/2015.	02/25/2036.	
12668G	AF	9	CWL 2006-S9 A6			2.4		1FM	94,022	99.832	215,780	216,142	101,106		93,179				5.588	101.350	MON...	1,007	12,078	07/10/2008.	08/25/2036.	
12668R	AG	3	CWALT 2006-OA19 XP			2.4,6		6FE	729,529	8.125	758,710		707,812		(21,717)				1.580	5.120	MON...	15,300	76,176	07/18/2017.	02/20/2047.	
12668V	AC	3	CWL 2006-S7 A3			2.4		1FM	68,609	99.612	148,573	149,151	39,494						5.712		MON...	710	8,520	06/12/2008.	11/25/2035.	
12668V	AF	6	CWL 2006-S7 A6			2.4		1FM	137,033	99.298	255,068	256,869	121,348						5.693	5.690	MON...	1,219	14,624	05/30/2008.	11/25/2035.	
12668W	AC	1	CWL 2007-4 A3			2.4		1FM	3,355,163	89.302	4,386,620	4,912,094	3,504,916		(103,720)				5.269	11.280	MON...	21,568	228,493	07/11/2013.	04/25/2047.	
126694	2H	0	CWHL 2006-10 1A11			2.4		1FM	544,496	85.305	619,315	725,994	388,428		1,435				5.850	14.600	MON...	3,539	42,471	10/26/2011.	05/25/2036.	
126694	AF	5	CWHL 2005-19 1A6			2.4		1FM	974,601	94.456	1,019,719	1,079,570	974,601						5.500	3.480	MON...	4,948	59,356	06/25/2014.	08/25/2035.	
126694	EG	9	CWHL 2005-21 A40			2.4		1FM	172,830	38.663	118,530	306,571	78,689		(1,977)				5.500	35.490	MON...	1,405	16,857	03/07/2014.	10/25/2035.	
126694	FC	7	CWHL 2005-20 A5			2.4		1FM	710,213	96.512	896,486	928,877	642,252		42,704				5.500	16.160	MON...	4,257	51,088	05/06/2009.	10/25/2035.	
126694	JY	5	CWHL 2005-24 A8			2.4		1FM	620,558	88.406	767,290	867,913	457,847		45,164				5.500	18.590	MON...	3,978	47,735	08/13/2008.	11/25/2035.	
126694	MR	6	CWHL 2005-26 1A7			4		3FM	254,117	102.051	237,509	232,735	219,975		(9,520)				10.720	9.890	MON...	2,146	27,074	06/24/2014.	11/25/2035.	
126694	Z6	8	CWALT 2006-OA2 X1P			2.4,6		6FE	1,521,778	7.435	1,514,924		1,446,609		(75,169)					5.300		MON...		96,696	09/11/2017.	05/20/2046.
12669F	N5	8	CWHL 2004-12 11A1			2.4		1FM	1,540	94.357	4,954	5,250	1,390		891				3.455	128.700	MON...	15	176	03/30/2009.	08/25/2034.	
12669G	B2	6	CWHL 2005-HYB3 M			2.4		1FM	1,418,552	40.179	1,676,388	4,172,212	1,301,982		(109,270)				3.355	11.800	MON...	11,668	135,119	07/19/2016.	06/20/2035.	

SCHEDULE D - PART 1

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

E10.84

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12669G	BE	0	CWHL 2004-HYB6 A4.....	.....	..	2.4	..	1FM	.....	173,495	97.976	261,515	266,916	165,549	.....	27,717	.....	.....	3.492	13.050	MON...	775	8,649	01/13/2014.	11/20/2034.
12669G	JL	6	CWHL 2004-29 1B1.....	.....	..	2.4	..	1FM	.....	415,284	33.038	534,488	1,617,763	362,192	.....	91,674	.....	.....	2.827	30.420	MON...	889	38,053	10/11/2016.	02/25/2035.
12669G	KJ	9	CWHL 2004-25 2A4.....	.....	..	2.4	..	1FM	.....	205,927	41.981	210,858	502,261	179,916	.....	(14,229)	.....	.....	2.552	5.770	MON...	249	8,970	02/22/2017.	02/25/2035.
12669G	NQ	0	CWHL 2005-7 2A2.....	.....	..	2.4	..	1FM	.....	631,592	45.289	949,409	2,096,333	631,592	.....	.....	.....	.....	2.272	16.740	MON...	926	37,874	07/28/2016.	03/25/2035.
12669G	QM	6	CWHL 2005-HYB1 1A2.....	.....	..	2.4	..	3FM	.....	1,980,799	76.051	2,215,326	2,912,939	1,908,873	.....	26,598	.....	.....	1.922	9.140	MON...	1,089	34,894	04/10/2017.	03/25/2035.
12669G	TT	8	CWHL 2005-3 1A5.....	.....	..	2.4	..	1FM	.....	129,614	25.630	120,800	471,323	106,820	.....	(14,467)	.....	.....	2.212	8.760	MON...	203	5,923	05/05/2017.	04/25/2035.
12669H	AA	7	CWL 2007-QH1 A1.....	.....	..	2.4	..	1FM	.....	923,624	78.157	1,108,921	1,418,834	910,458	.....	33,303	.....	.....	1.752	5.870	MON...	483	16,014	05/12/2016.	03/25/2037.
12669T	AA	1	CWL 2007-SD1 A1.....	.....	..	2.4	..	1FM	.....	2,688,782	60.581	2,448,747	4,042,077	2,129,972	.....	(94)	.....	.....	2.002	10.280	MON...	1,574	61,990	01/15/2015.	04/25/2047.
12670B	AC	3	CWL 2007-S2 A3.....	.....	..	2.4	..	1FM	.....	209,355	100.973	530,327	525,213	209,355	.....	.....	.....	.....	5.813	5.810	MON...	2,544	30,531	06/05/2008.	05/25/2037.
152314	GB	0	CXHE 2002-D AF6.....	.....	..	2.4	..	1FM	.....	158,342	100.817	193,268	191,702	184,827	.....	6,528	.....	.....	4.660	11.630	MON...	744	8,933	04/03/2009.	12/25/2032.
152314	KH	2	CXHE 2004-C AF4.....	.....	..	2.4	..	1FM	.....	450,851	101.540	558,287	549,819	541,472	.....	9,400	.....	.....	5.386	7.070	MON...	2,468	29,938	09/09/2009.	05/25/2032.
152314	PA	2	CXHE 2005-C M7.....	.....	..	2.4	..	6FM	.....	365,464	44.740	427,813	956,212	357,019	.....	(20,018)	.....	.....	3.277	(0.060)	MON...	609	21,196	04/26/2017.	06/25/2035.
161546	DZ	6	CFAB 2003-1 1A5.....	.....	..	2.4	..	1FM	.....	1,675,549	101.166	1,888,692	1,866,908	1,759,730	.....	14,042	.....	.....	5.914	7.670	MON...	9,201	110,764	01/14/2010.	10/25/2032.
161546	FY	7	CFAB 2003-4 1M2.....	.....	..	2.4	..	6FM	.....	578,016	76.317	572,756	750,487	572,756	.....	(9,559)	.....	.....	5.260	5.710	MON...	3,290	29,229	11/07/2014.	06/25/2032.
161546	HC	3	CFAB 2003-6 1A7.....	.....	..	2.4	..	1FM	.....	330,129	102.559	418,000	407,567	347,224	.....	13,454	.....	.....	5.108	10.040	MON...	1,735	19,122	09/03/2009.	11/25/2034.
161546	HW	9	CFAB 2004-1 1M2.....	.....	..	2.4	..	6FM	.....	101,957	78.601	106,210	135,124	103,496	.....	(1,258)	.....	.....	5.023	3.920	MON...	566	7,589	06/08/2016.	01/25/2033.
161546	HX	7	CFAB 2004-1 1B.....	.....	..	2.4	..	6FM	.....	658,995	68.907	570,970	828,599	570,970	.....	33,911	.....	(314,390)	5.406	(97.220)	MON...	3,733	.....	02/14/2014.	02/25/2032.
16162W	LF	4	CHASE 2005-S1 M.....	.....	..	2.4	..	1FM	.....	677,522	50.906	834,865	1,639,993	338,800	.....	(53,294)	.....	.....	5.533	65.710	MON...	7,563	91,092	02/19/2014.	05/25/2035.
16162W	MB	2	CHASE 2005-S2 A15.....	.....	..	2.4	..	1FM	.....	771,317	100.160	803,714	802,428	771,317	.....	.....	.....	.....	5.500	5.500	MON...	3,310	44,134	01/30/2006.	10/25/2035.
16163E	AE	8	CHASE 2007-S2 1A5.....	.....	..	2.4	..	1FM	.....	.....	.....	447	.....	.....	.....	(2,074)	.....	.....	6.000	.....	MON...	9	24	02/19/2014.	03/25/2037.
16163F	AG	0	CHASE 2007-S1 A7.....	.....	..	2.4	..	1FM	.....	4,001,987	80.581	3,827,530	4,749,898	2,701,354	.....	(10,180)	.....	.....	6.000	12.030	MON...	23,749	281,966	07/16/2012.	02/25/2037.
16165W	AD	8	CFLX 2007-2 M2.....	.....	..	2.4	..	1FM	.....	184,224	15.247	125,148	820,791	115,031	.....	(74,582)	.....	.....	1.992	(55.170)	MON...	317	11,323	04/18/2016.	05/25/2037.
17025J	AK	9	CWHL 2007-13 A10.....	.....	..	2.4	..	1FM	.....	1,725,141	88.375	1,661,695	1,880,263	1,378,216	.....	(1,560)	.....	.....	6.000	13.360	MON...	9,401	112,814	01/18/2013.	08/25/2037.
17306S	AA	1	CMLTI 2006-AR3 1A1A.....	.....	..	2.4	..	1FM	.....	373,719	99.971	615,002	615,176	307,086	.....	31,926	.....	.....	3.434	17.710	MON...	1,761	20,671	02/10/2009.	06/25/2036.
17307G	4H	8	CMLTI 2006-WF1 A2C.....	.....	..	2.4	..	1FM	.....	115,367	72.796	135,051	185,518	108,220	.....	1,358	.....	.....	5.201	6.660	MON...	804	6,072	12/30/2013.	03/25/2036.
17307G	4K	1	CMLTI 2006-WF1 A2E.....	.....	..	2.4	..	1FM	.....	848,931	72.758	898,025	1,234,248	757,664	.....	29,673	.....	.....	5.201	5.610	MON...	5,350	40,400	03/28/2014.	03/25/2036.
17307G	4L	9	CMLTI 2006-WF1 A2F.....	.....	..	2.4	..	1FM	.....	4,419,206	72.791	4,900,175	6,731,756	4,419,206	.....	.....	.....	.....	5.201	5.650	MON...	29,181	220,347	10/03/2007.	03/25/2036.
17307G	GY	8	CMLTI 2004-NCM2 1CB2.....	.....	..	2.4	..	1FM	.....	5,262,279	105.644	5,500,904	5,207,010	5,258,315	.....	.....	.....	.....	6.750	6.750	MON...	29,289	351,473	11/18/2009.	08/25/2034.
17307G	L3	0	CMLTI 2005-9 21A3.....	.....	..	2.4	..	1FM	.....	889,016	70.023	1,141,519	1,630,203	889,016	.....	.....	.....	.....	5.500	6.860	MON...	7,472	89,654	09/18/2014.	11/25/2035.
17307G	MJ	4	CMLTI 2004-HYB4 WA.....	.....	..	2.4	..	1FM	.....	126,428	100.048	162,166	162,087	128,047	.....	7,252	.....	.....	3.747	11.600	MON...	506	5,692	10/24/2008.	12/25/2034.
17307G	PF	9	CMLTI 2005-WF1 A5.....	.....	..	2.4	..	1FM	.....	9,973	102.162	11,597	11,351	10,470	.....	924	.....	.....	5.010	12.980	MON...	47	569	11/13/2009.	11/25/2034.
17307G	SL	3	CMLTI 2005-OPT3 M3.....	.....	..	2.4	..	1FM	.....	1,584,216	100.335	3,633,212	3,621,064	2,820,579	.....	358,843	.....	.....	2.272	17.080	MON...	1,600	65,419	03/01/2012.	05/25/2035.
17307G	Y8	5	CMLTI 2005-12 2A3.....	.....	..	4	..	1FM	.....	1,806,983	86.198	2,472,474	2,868,339	1,735,586	.....	(58,687)	.....	.....	6.000	7.900	MON...	14,305	171,577	08/06/2014.	08/25/2035.
17309N	AH	4	CRMSI 2006-1 M2.....	.....	..	2.4	..	1FM	.....	592,594	89.844	724,372	806,250	584,328	.....	(7,605)	.....	.....	5.570	6.410	MON...	3,743	43,906	12/01/2016.	07/25/2036.
17309R	AA	0	CMLTI 2006-AR6 1A1.....	.....	..	2.4	..	1FM	.....	154,331	92.164	196,191	212,870	121,765	.....	10,106	.....	.....	3.502	20.890	MON...	621	7,065	01/13/2009.	08/25/2036.
17309V	AQ	6	CMALT 2006-A4 2A1.....	.....	..	2.4	..	1FM	.....	443,437	99.523	538,203	540,777	464,130	.....	36,179	.....	.....	5.750	16.620	MON...	2,591	31,095	01/29/2010.	08/25/2021.
17310U	AD	4	CMLTI 2007-AR1 A4.....	.....	..	2.4	..	1FM	.....	237,231	21.787	234,935	1,078,323	234,900	.....	(2,331)	.....	.....	1.762	3.320	MON...	369	5,408	08/29/2017.	01/25/2037.
17311L	AB	7	CMLTI 2007-AR5 1A2A.....	.....	..	2.4	..	1FM	.....	84,238	90.501	165,732	183,127	66,723	.....	33,827	.....	.....	3.495	50.190	MON...	533	6,134	09/10/2009.	04/25/2037.
17311Y	AA	1	CBASS 2007-CB3 A1.....	.....	..	2.4	..	1FM	.....	2,652,765	57.108	2,838,300	4,970,052	2,550,883	.....	78,641	.....	.....	3.929	5.430	MON...	16,274	96,164	06/07/2016.	03/25/2037.
17315J	AV	4	CMLTI 2009-6 10A2.....	.....	..	2.4	..	1FM	.....	1,122,312	91.000	1,601,836	1,760,259	1,217,077	.....	25,949	.....	.....	5.750	13.540	MON...	8,435	101,181	11/07/2014.	01/25/2037.
17315X	AM	3	CMLTI 2009-9 5A2.....	.....	..	2.4	..	1FM	.....	1,594,282	63.359	1,787,846	2,821,739	1,483,450	.....	(221,760)	.....	.....	5.750	7.990	MON...	13,521	162,250	05/06/2015.	01/25/2037.
17317N	AD	3	CMLTI 2010-10 1A4.....	.....	..	4	..	1FM	.....	2,173,174	91.900	2,346,240	2,553,036	2,195,054	.....	50,217	.....	.....	3.827	5.500	MON...	8,144	91,622	06/02/2015.	11/25/2035.

SCHEDULE D - PART 1

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

E10.85

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17323F	AE	0	CMLTI 2014-10 2A3					4	5*GI	1,330,445	41.000	1,469,387	3,583,872	1,348,691		18,246			1.577	5.370	MON...	1,098	26,995	05/12/2017	07/25/2037
17323L	AK	3	CMLTI 2015-3 2A3					2,4	1FM	5,034,510	74.038	7,560,929	10,212,163	5,679,449		196,015			1.467	5.670	MON...	2,911	123,751	02/25/2015	12/25/2036
18976G	AF	3	CMALT 2007-A6 1A6					2,4	1FM	4,125,354	91.502	4,746,118	5,186,868	4,125,354					6.000	6.420	MON...	25,934	311,212	07/16/2013	06/25/2037
21075W	KC	8	CONHE 1999-1 B					2,4	1FM	213,471	91.601	240,633	262,696	191,119		3,386			9.000	10.600	MON...	1,970	17,013	10/24/2014	04/25/2030
22540V	BZ	4	CSFB 2001-HE20 M2					2,4	5FM	196,749	34.274	147,299	429,759	147,299	(56,928)	(30,393)			3.402	0.110	MON...	284	12,675	07/21/2014	05/25/2032
22541N	5S	4	CSFB 2003-10 1A4					2,4	1FM	2,217,259	100.887	2,674,966	2,651,431	2,301,128		36,428			5.500	8.210	MON...	12,152	145,829	10/30/2008	05/25/2033
22541N	W9	6	CSFB 2003-8 4PPA					2,4	1FM	181,385	102.007	183,787	180,171	181,385					5.750	5.750	MON...	863	10,360	02/20/2003	04/22/2033
22541Q	3U	4	CSFB 2003-29 1A1					2,4	1FM	1,719,330	106.338	2,031,462	1,910,366	1,738,010		36,548			6.500	9.050	MON...	10,348	124,177	02/05/2009	12/25/2033
22541Q	PZ	9	CSFB 2003-21 4A1					2,4	1FM	396,076	102.069	450,131	441,003	399,592		10,711			5.500	9.160	MON...	2,021	24,255	05/06/2009	08/25/2033
22541Q	QQ	8	CSFB 2003-21 DB1					2,4	2FM	1,552,028	89.889	1,379,598	1,534,762	1,453,215		(31,473)			6.166	4.610	MON...	7,887	96,429	05/05/2014	08/25/2033
22541S	FH	6	CSFB 2004-AR4 5M1					2,4	1FM	478,716	77.700	500,140	643,681	502,812		13,811			2.652	5.520	MON...	332	14,099	03/09/2015	06/25/2034
22541S	JT	6	CSFB 2004-AR5 11M2					2,4	1FM	290,208	141.787	334,536	235,942	301,735		2,683			3.452	6.840	MON...	158	6,571	01/31/2017	06/25/2034
225458	2H	0	CSFB 2005-8 7A1					2,4	1FM	359,476	82.658	490,969	593,972	227,874		(4,640)			7.000	28.250	MON...	3,465	42,499	12/23/2008	09/25/2035
22546M	AQ	9	CSMC 2005-1R 2A5					2,4	1FM	2,643,168	92.894	3,410,656	3,671,533	2,188,629		245,360			5.750	21.690	MON...	17,593	210,837	08/29/2008	12/26/2035
225470	DY	6	CSFB 2005-10 3A3					2,4	1FM	2,296,962	89.357	2,418,291	2,706,325	2,296,962					5.500	4.250	MON...	12,404	149,099	07/25/2013	11/25/2035
225470	QX	4	HEMT 2005-5 A2A					2,4	1FM	598,125	30.098	601,977	2,000,000	607,014		8,889			2.252	6.630	MON...	876	25,153	01/06/2017	04/25/2036
225470	RY	1	CSFB 2005-12 6A1					2,4	1FM	2,747,774	88.641	3,552,594	4,007,837	1,947,488		58,471			6.000	22.100	MON...	20,038	240,347	07/08/2011	01/25/2036
225470	VM	2	CSMC 2006-1 3A21					2,4	1FM	497,634	89.369	473,119	529,398	394,374		10,893			5.750	8.480	MON...	2,537	30,440	08/18/2011	02/25/2036
225470	YF	4	CSMC 2006-2 2A1					2,4	1FM	3,239,590	84.587	3,096,370	3,660,554	2,639,975		(81,793)			6.000	8.330	MON...	18,303	219,633	05/16/2014	03/25/2036
2254W0	AK	1	HEAT 2005-5 B1					2,4	1FM	624,327	82.866	720,339	869,276	614,043		(11,537)			5.802	5.150	MON...	981	46,182	06/07/2016	06/25/2033
2254W0	NP	6	CSFB 2005-11 4A1					2,4	1FM	654,151	40.363	550,075	1,362,814	450,946		1,346			7.000	7.880	MON...	7,950	95,419	01/15/2014	12/25/2035
23242T	AB	2	CWL 2006-SD2 2A1B					2,4	1FM	306,133	53.856	216,936	402,807	164,145		43,715			2.452	9.390	MON...	192	8,010	02/27/2015	11/25/2036
232433	AA	0	CWL 2006-SD4 A1					2,4	1FM	1,579,686	55.019	1,294,433	2,352,678	1,198,857		16,794			1.892	8.090	MON...	866	33,444	12/02/2016	01/25/2037
23244F	AV	6	CWALT 2006-J7 1A1					2,4	1FM	996,815	80.361	1,374,719	1,710,668	996,815					6.250	6.250	MON...	8,910	106,861	05/22/2008	11/25/2036
23244L	AB	7	CWL 2006-QH2 A1B					2,4	1FM	5,328,177	80.508	7,114,156	8,836,479	5,328,177					1.902	7.590	MON...	3,268	126,890	03/28/2014	11/25/2036
23245C	AD	2	CWL 2007-1 2A3					2,4	1FM	182,269	87.223	277,617	318,282	163,664		30,737			1.692	25.480	MON...	105	3,884	05/03/2013	07/25/2037
25150Q	AB	3	DBALT 2006-OA1 A2					2,4	4FM	1,073,103	64.929	1,414,744	2,178,889	1,016,249		29,754			1.812	6.380	MON...	768	25,362	03/16/2017	02/25/2047
25150U	AB	4	DBALT 2007-OA2 A2					2,4	5FM	1,225,842	44.528	1,173,868	2,636,220	1,173,868	(111,114)	1,186			1.772	5.420	MON...	908	10,013	09/22/2017	04/25/2047
25150W	AC	8	DBALT 2007-OA3 A3					2,4	5FM	799,907	24.000	528,682	2,202,841	730,961		33,357			1.852	6.380	MON...	698	11,728	09/14/2017	07/25/2047
25150X	AC	6	DBALT 2007-OA5 A3					2,4	1FM	2,449,340	25.157	1,325,140	5,267,397	2,394,083		8,442			1.952	9.120	MON...	1,999	63,035	03/28/2017	08/25/2047
31659E	AC	2	FMIC 2006-2 2A2					2,4	1FM	3,962,320	57.084	4,145,209	7,261,480	3,869,795		282,663			1.497	5.170	MON...	2,114	78,555	01/03/2017	08/25/2036
31659T	EZ	4	FMIC 2006-1 A3					2,4	1FM	1,401,329	72.812	1,572,628	2,159,825	1,404,397		80,231			1.822	5.450	MON...	765	25,222	12/06/2016	06/25/2036
320276	AG	3	FFML 2006-FF9 M1					2,4	6FM	937,691	36.028	1,164,965	3,233,419	984,793		(245,435)			1.802	5.380	MON...	1,133	16,662	08/29/2017	06/25/2036
32027G	AF	3	FFML 2006-FF12 M1					2,4	1FM	491,914	43.771	559,395	1,277,987	511,631		19,717			1.832	10.190	MON...	455	16,282	02/08/2017	09/25/2036
32027N	JB	8	FFML 2004-FFH2 M4					2,4	1FM	870,133	56.842	1,005,402	1,768,741	979,451		6,119			3.127	6.220	MON...	1,074	42,452	11/04/2015	06/25/2034
32027N	JM	4	FFML 2004-FF4 M2					2,4	1FM	203,337	92.626	226,068	244,066	204,987		2,835			3.427	5.260	MON...	163	7,260	10/29/2014	06/25/2034
32027N	TX	9	FFML 2005-FFH2 M4					4	4FM	3,214,226	47.732	3,196,320	6,696,305	3,397,431		(110,230)			2.602	6.830	MON...	3,388	94,995	06/02/2017	04/25/2035
32051G	ZZ	7	FHAMS 2006-FA2 1A5					2,4	1FM	3,085,126	79.146	2,835,137	3,582,150	2,445,366		(39,000)			6.000	6.650	MON...	17,911	214,492	07/12/2013	05/25/2036
32051G	3A	1	FHAMS 2006-FA2 1A6					2,4	4FM	2,464,843	79.146	2,386,000	3,014,672	2,464,843					6.000	2.610	MON...	15,073	180,513	10/24/2013	05/25/2036
32051G	BD	6	FHASI 2004-AR6 2A1					2,4	1FM	680,001	100.581	975,334	969,698	700,618		98,227			3.706	15.180	MON...	2,995	30,938	12/12/2008	12/25/2034
32051G	ET	8	FHASI 2004-AR7 B1					2,4	1FM	71,266	33.314	83,999	252,141	65,076		(29,213)			3.505	5.650	MON...	736	7,262	12/07/2016	02/25/2035
32051G	S8	9	FHAMS 2006-FA1 1A5					2,4	1FM	3,858,599	83.257	4,206,333	5,052,176	2,935,118		36,492			5.750	12.560	MON...	24,208	290,417	06/06/2012	04/25/2036
32051G	ZS	7	FHAMS 2005-FA9 A4A					2,4	2FM	4,208,113	86.590	4,191,561	4,840,682	4,208,113					5.500	3.970	MON...	22,186	266,238	02/19/2014	12/25/2035

SCHEDULE D - PART 1

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

E10.86

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32113J	AE	5	FNLC 2005-1 M4.....	.....	..	2.4	1FM	246,507	48.496	308,510	636,146	105,688		(16,846)			2.002	18.630	MON...	248	10,030	02/26/2014.	05/25/2035.
32115B	AA	8	FNLC 2007-1 A1.....	.....	..	2.4	1FM	1,281,307	63.342	1,463,432	2,310,335	1,268,991		60,212			1.622	4.290	MON...	729	26,555	04/20/2015.	08/25/2037.
32115B	AC	4	FNLC 2007-1 A3.....	.....	..	2.4	1FM	2,688,249	64.300	3,282,665	5,105,209	2,654,472		151,943			1.732	5.360	MON...	1,719	64,357	04/07/2016.	09/25/2037.
35729P	CM	0	FHLT 2004-A M3.....	.....	..	2.4	1FM	474,868	66.333	624,847	941,976	502,190		5,559			3.652	6.720	MON...	669	30,163	12/01/2015.	01/25/2034.
35729P	EH	9	FHLT 2004-2 M5.....	.....	..	2.4	1FM	571,188	96.033	698,764	727,628	586,549		15,607			3.277	7.500	MON...	464	20,539	11/19/2014.	07/25/2034.
36228F	4U	7	GSR 2004-7 B2.....	.....	..	2.4	6FM	544,002	60.542	534,985	883,657	504,004		(68,353)			3.175	6.380	MON...	2,338	14,231	06/21/2017.	06/25/2034.
36228F	K2	1	GSR 2004-3F B1.....	.....	..	2.4	1FM	2,026,297	98.486	2,023,443	2,054,547	1,751,370		(57,196)			5.773	8.890	MON...	9,886	118,688	04/29/2014.	02/25/2034.
36228F	P9	1	GSAMP 2004-NC1 B1.....	.....	..	2.4	1FM	233,078	99.167	263,405	265,616	249,223		10,968			4.177	4.540	MON...	1,156	8,975	05/02/2014.	03/25/2034.
36228F	R4	0	GSAMP 2004-HE1 M2.....	.....	..	2.4	5FM	185,807	54.976	169,367	308,074	181,846		(16,285)			3.277	0.170	MON...	196	8,112	03/03/2015.	05/25/2034.
36228F	U8	7	FFML 2004-FF3 M3.....	.....	..	2.4	5FM	542,305	84.464	569,010	673,670	551,594		(677)			3.652	1.690	MON...	478	19,701	05/19/2015.	05/25/2034.
36228F	US	3	GSR 2003-7F 5A5.....	.....	..	2.4	1FM	27,382	126.153	32,724	25,940	26,618		(399)			19.791	20.870	MON...	86	5,639	12/23/2008.	10/25/2032.
3622EC	AA	4	GSAA 2007-5 1AV1.....	.....	..	2.4	1FM	23,506	53.523	35,441	66,215	11,547		3,985			1.652	55.020	MON...	21	637	04/15/2009.	03/25/2047.
3622EL	AC	0	GSAA 2006-18 AF3A.....	.....	..	2.4	1FM	2,941,224	54.128	2,685,153	4,960,664	2,941,224					5.772	5.770	MON...	23,862	150,025	02/19/2008.	11/25/2036.
3622EL	AF	3	GSAA 2006-18 AF5A.....	.....	..	2.4	1FM	1,677,155	65.191	1,545,385	2,370,537	1,470,374		(3,838)			6.002	3.080	MON...	11,857	71,692	09/17/2014.	11/25/2036.
3622EL	AZ	9	GSAA 2006-18 AF2B.....	.....	..	2.4	1FM	355,626	16.228	271,376	1,672,200	355,626					5.659	0.760	MON...	7,887	50,572	07/08/2014.	11/25/2036.
3622MA	AB	7	GSAMP 2007-FM1 A2A.....	.....	..	2.4	1FM	999,751	52.682	989,095	1,877,467	984,615		38,899			1.622	5.170	MON...	592	21,581	12/06/2016.	12/25/2036.
3622MW	BG	7	GSR 2007-3F 1A3.....	.....	..	2.4	1FM	1,674,248	104.210	1,886,212	1,809,998	1,481,382		(36,330)			5.000	12.520	MON...	7,542	87,918	07/15/2013.	05/25/2037.
362334	LL	6	GSAMP TRUST.....	.....	..	4	6FM	1,223,336	329.292	1,267,780	385,001	1,238,578		15,242			1.587	6.520	MON...	119	1,577	10/17/2017.	03/25/2046.
362334	MZ	4	GSAA 2006-6 AF7.....	.....	..	2.4	1FM	497,293	16.352	425,155	2,600,000	497,293					6.063	1.910	MON...	13,137	70,212	08/06/2014.	03/25/2036.
362334	NV	2	GSRPM 2006-1 M1.....	.....	..	2.4	1FM	4,612,950	95.128	5,162,623	5,427,000	5,062,968			149,982		2.052	4.560	MON...	2,166	85,978	05/12/2015.	03/25/2035.
362334	QE	7	GSAA 2006-7 AF5B.....	.....	..	2.4	1FM	2,755,373	48.037	2,718,470	5,659,000	2,755,373					6.220	5.540	MON...	29,332	187,126	07/09/2014.	03/25/2046.
362341	6T	1	GSR 2006-1F 1A11.....	.....	..	2.4	2FM	1,010,869	111.980	1,222,039	1,091,293	1,010,869					5.500	5.780	MON...	5,002	59,996	03/24/2014.	02/25/2036.
362341	7S	2	GSR 2006-1F 4A1.....	.....	..	2.4	4FM	5,544,376	92.496	5,446,675	5,888,547	5,544,376					5.500	4.950	MON...	26,989	323,871	12/17/2014.	02/25/2036.
362341	NJ	4	GSR 2005-7F B1.....	.....	..	2.4	1FM	250,276	75.357	970,707	1,288,140	250,276					5.723	5.800	MON...	6,144	58,541	02/17/2009.	09/25/2035.
362341	WZ	8	GSR 2005-AR7 2A1.....	.....	..	2.4	1FM	1,754,580	99.616	1,822,872	1,829,896	1,754,580					3.293	2.650	MON...	4,520	59,224	03/23/2006.	11/25/2035.
362341	X4	6	GSR 2005-9F 1A16.....	.....	..	2.4	1FM	170,550	37.641	134,005	356,007	58,707			41,487		5.500	104.420	MON...	1,632	19,580	08/12/2014.	12/25/2035.
362341	ZD	4	GSAMP 2005-HE5 M3.....	.....	..	2.4	1FM	4,608,334	95.538	7,961,542	8,333,334	6,089,249			331,276		2.012	8.210	MON...	3,260	128,652	06/07/2013.	11/25/2035.
36242D	CH	4	GSR 2004-8F 2A3.....	.....	..	2.4	1FM	470,393	102.711	529,225	515,251	456,078			18,029		6.000	15.470	MON...	2,576	30,915	01/21/2010.	09/25/2034.
36242D	WF	6	GSAMP 2005-SD1 M3.....	.....	..	2.4	6FM	1,973,475	59.514	2,087,991	3,508,400	1,983,175			(41,690)		3.302	6.320	MON...	2,253	65,579	05/31/2017.	12/25/2034.
36245D	AD	2	GSAMP 2006-FM2 A2C.....	.....	..	2.4	1FM	1,747,771	48.194	1,831,150	3,799,502	1,658,034			69,819		1.702	4.950	MON...	1,258	46,755	10/22/2014.	10/25/2036.
36245T	AC	9	GSAMP 2006-FM3 A2B.....	.....	..	2.4	1FM	3,219,118	59.136	3,678,587	6,220,518	3,174,620			148,170		1.692	5.800	MON...	2,047	75,907	03/09/2016.	11/25/2036.
362611	AA	3	GSR 2006-8F 4A1.....	.....	..	2.4	1FM	341,797	81.031	407,298	502,642	238,518			14,550		6.500	26.350	MON...	2,723	31,964	01/14/2009.	09/25/2036.
362669	BM	4	GSR 2007-4F 3A11.....	.....	..	2.4	1FM	1,722,812	91.937	1,908,336	2,075,678	1,426,905			46,019		6.000	14.270	MON...	10,378	124,541	03/01/2012.	07/25/2037.
36297T	AC	6	GSR 2006-AR2 2A2.....	.....	..	2.4	1FM	1,186,755	49.710	1,137,228	2,287,721	1,108,544			229,012		3.510	7.480	MON...	6,692	65,116	02/16/2017.	04/25/2036.
39538B	AJ	3	GPMF 2006-AR6 2A2.....	.....	..	2.4	1FM	637,389	89.949	728,040	809,383	644,176			3,141		1.777	5.510	MON...	280	10,566	09/08/2016.	10/25/2046.
39538R	BX	6	GPMF 2005-AR3 1A2.....	.....	..	2.4	1FM	575,507	97.803	632,432	646,637	579,852			(15,870)		1.872	6.780	MON...	235	8,038	05/10/2017.	08/25/2045.
39538W	EH	7	GPMF 2005-AR5 2X2.....	.....	..	2.4	5*GI	1,414,406	7.723	1,294,700	1,360,505	1,360,505			(53,901)		1.828	6.080	MON...	25,574	73,230	09/13/2017.	11/25/2045.
39538W	FL	7	GREENPOINT MORTGAGE FUNDING TR.....	.....	..	4	6FE	1,081,446	160.339	1,133,320	706,827	1,086,260			1,111		1.568	6.570	MON...	216	893	12/14/2017.	02/25/2036.
39538W	GG	7	GPMF 2006-AR2 3A2.....	.....	..	2.4	1FM	334,059	178.572	1,255,872	703,282	380,266			57,686		1.872	24.100	MON...	256	9,862	11/13/2014.	03/25/2036.
39539K	AE	3	GPMF 2007-AR1 2A1B.....	.....	..	2.4	1FM	259,321	64.700	497,134	768,359	226,161			29,725		1.782	23.820	MON...	266	10,071	10/30/2015.	03/25/2047.
40431K	AE	0	HALO 2007-WF1 A5.....	.....	..	2.4	1FM	803,648	55.497	788,315	1,420,443	803,648					4.946	3.210	MON...	5,855	42,590	02/24/2015.	12/25/2036.
40432B	AZ	2	HALO 2007-2 3A6.....	.....	..	2.4	1FM	1,839,780	75.778	1,692,463	2,233,421	1,256,975			(31,747)		6.000	17.820	MON...	11,167	134,047	03/01/2012.	09/25/2037.
41161P	KB	8	HVMLT 2004-11 2A2B.....	.....	..	2.4	1FM	172,865	43.889	223,145	508,425	125,940			46,244		2.297	11.440	MON...	410	9,170	12/30/2014.	

SCHEDULE D - PART 1

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

E10.87

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41161P	L8	4	HVMLT 2006-4 X1.....	.....	..	..	2,4,6	...6FE	1,725,100	9.938	2,110,036	.....	.....1,587,777	.....	.....(137,323)	.....	.....	.....1.671	7.290	MON...	34,667	195,048	06/20/2017.	05/19/2046.
41161P	PT	4	HVMLT 2005-7 1X.....	.....	..	..	2,4,6	...6FE	1,451,810	3.590	868,690	.....	.....868,690	(558,080)	(25,040)	.....	.....	.....1.085	6.270	MON...	21,887	131,165	07/26/2017.	06/19/2045.
41161P	QV	8	HVMLT 2005-8 1A2B.....	.....	..	..	2,4	...1FM	789,715	29.913	613,591	2,051,209	679,685	.....	.....(55,766)	.....	.....	.....1.855	9.110	MON...	1,374	23,562	03/28/2017.	09/19/2035.
41161P	XR	9	HVMLT 2005-15 X1.....	.....	..	..	2,4,6	...6FE	644,477	5.762	521,216	.....	.....521,216	(79,280)	(43,982)	.....	.....	.....2.359	4.670	MON...	17,783	48,399	08/29/2017.	10/20/2045.
41162N	AD	9	HVMLT 2006-14 2A1B.....	.....	..	..	2,4	...5FM	5,134,746	57.244	4,919,432	8,593,718	5,129,996	.....	.....(111,873)	.....	.....	.....1.757	6.240	MON...	5,260	29,611	10/23/2017.	01/25/2047.
41164L	AC	3	HVMLT 2007-2 2A1B.....	.....	..	..	2,4	...3FM	328,802	21.301	351,354	1,649,435	348,732	.....	.....23,016	.....	.....	.....1.752	4.700	MON...	562	8,064	09/14/2017.	05/25/2038.
437097	AE	8	HEAT 2006-6 2A4.....	.....	..	..	2,4	...1FM	2,430,000	29.542	2,363,419	8,000,000	2,429,296	.....	.....(704)	.....	.....	.....1.792	5.270	MON...	2,788	60,271	07/26/2017.	11/25/2036.
43709Y	AB	5	HEMT 2006-6 2A1.....	.....	..	..	2,4	...5FM	1,007,895	8.839	759,755	8,595,121	1,007,895	.....	.....	.....307,270	.....	.....1.527	(1.070)	MON...	2,553	72,801	03/03/2014.	03/25/2037.
437690	AT	7	HMAC 2004-3 AV1.....	.....	..	..	2,4	...1FM	246,256	100.085	295,610	295,359	282,880	.....	.....17,969	.....	.....	.....2.002	11.250	MON...	115	5,874	06/23/2010.	07/25/2034.
437690	BU	3	HMAC 2004-5 A1.....	.....	..	..	2,4	...1FM	143,594	100.731	173,487	172,226	168,029	.....	.....11,337	.....	.....	.....2.452	6.170	MON...	82	3,425	06/23/2010.	10/25/2034.
45073D	AB	4	IXIS 2007-HE1 A2.....	.....	..	..	2,4	...1FM	4,918,504	38.791	5,525,121	14,243,153	4,689,380	.....	.....223,630	.....	.....	.....1.662	6.880	MON...	4,603	158,022	05/04/2016.	05/25/2037.
45073D	AD	0	IXIS 2007-HE1 A4.....	.....	..	..	2,4	...1FM	8,187,723	39.359	7,966,573	20,240,323	8,055,196	.....	.....97,603	.....	.....	.....1.782	4.310	MON...	7,014	120,648	10/18/2017.	05/25/2037.
45254N	MP	9	IMM 2005-1 2A2.....	.....	..	..	2,4	...1FM	654,769	94.151	1,131,149	1,201,411	677,213	.....	.....141,239	.....	.....	.....2.172	20.910	MON...	507	20,490	02/28/2012.	04/25/2035.
45254N	PG	6	IMM 2005-4 1M1.....	.....	..	..	2,4	...1FM	7,181	93.634	28,921	30,888	6,181	.....	.....4,487	.....	.....	.....2.197	180.720	MON...	13	535	09/28/2009.	05/25/2035.
45254N	PH	4	IMM 2005-4 1M2.....	.....	..	..	2,4	...1FM	875,759	81.159	1,179,694	1,453,542	899,404	.....	.....112,630	.....	.....	.....2.242	7.560	MON...	634	25,819	01/15/2014.	05/25/2035.
45254N	QK	6	IMM 2005-6 1M1.....	.....	..	..	2,4	...4FM	2,470,814	78.071	1,099,147	1,407,872	968,445	.....	.....	.....	.....	.....2.272	(13.600)	MON...	622	24,446	05/28/2015.	10/25/2035.
45254N	QQ	3	IMM 2005-6 2A1.....	.....	..	..	2,4	...1FM	470,116	98.401	831,640	845,152	503,398	.....	.....142,207	.....	.....	.....2.232	37.440	MON...	367	13,560	02/11/2009.	10/25/2035.
45255R	AZ	0	IMSA 2006-3 A7.....	.....	..	..	4	...1FM	10,065,460	68.571	10,086,200	14,709,134	10,096,265	.....	.....30,805	.....	.....	.....1.598	4.120	MON...	4,572	18,942	12/01/2017.	11/25/2036.
456606	KH	4	INABS 2006-A A3.....	.....	..	..	4	...1FM	1,547,034	93.894	1,622,998	1,728,530	1,619,104	.....	.....59,585	.....	.....	.....1.752	4.690	MON...	589	22,141	07/13/2015.	03/25/2036.
45660L	SS	4	INDX 2006-AR3 2A1A.....	.....	..	..	2,4	...1FM	22,114	89.792	70,917	78,980	17,604	.....	.....7,150	.....	.....	.....3.321	68.150	MON...	219	9,993	12/15/2008.	03/25/2036.
45660L	6U	8	RAST 2006-A1 3A2.....	.....	..	..	2,4	...1FM	2,418,097	84.785	2,696,178	3,180,017	2,261,747	.....	.....	.....	.....	.....6.000	6.000	MON...	15,900	190,801	04/28/2011.	04/25/2036.
45660L	A2	5	RAST 2005-A11 1A5.....	.....	..	..	2,4	...1FM	2,033,095	96.162	2,146,952	2,232,637	1,846,436	.....	.....(15,221)	.....	.....	.....5.500	6.410	MON...	10,233	122,780	02/27/2014.	10/25/2035.
45660L	QJ	1	INDX 2005-AR11 A4.....	.....	..	..	2,4	...1FM	2,895,980	90.748	3,808,764	4,197,072	2,357,135	.....	.....178,036	.....	.....	.....3.340	25.130	MON...	11,683	135,609	08/21/2008.	08/25/2035.
45660L	RJ	0	INDX 2005-AR13 5A2.....	.....	..	..	2,4	...1FM	66,365	21.726	41,643	191,668	32,356	.....	.....38,128	.....	.....	.....3.480	54.740	MON...	556	6,532	03/04/2015.	08/25/2035.
45660L	WS	4	INDX 2005-AR18 1X.....	.....	..	..	2,4,6	...6FE	677,816	6.500	646,171	.....	.....646,171	(26,997)	(4,647)	.....	.....	.....1.727	4.680	MON...	14,312	40,918	09/05/2017.	10/25/2036.
45660L	XP	9	RAST 2005-A10 A5.....	.....	..	..	2,4	...1FM	7,067,567	93.637	7,663,409	8,184,137	5,467,437	.....	.....(5,241)	.....	.....	.....5.500	8.870	MON...	37,511	449,776	12/14/2012.	09/25/2035.
45660N	QA	6	RAST 2003-A5 A2.....	.....	..	..	2,4	...1FM	86,866	101.141	100,751	99,614	89,981	.....	.....4,222	.....	.....	.....5.500	11.290	MON...	457	5,479	01/08/2009.	06/25/2033.
45660N	UG	8	RAST 2003-A10 A4.....	.....	..	..	2,4	...1FM	761,780	102.137	1,023,768	1,002,342	805,655	.....	.....40,429	.....	.....	.....5.250	17.900	MON...	4,385	52,623	11/14/2008.	09/25/2033.
456681	AE	5	INDX 2007-AR13 4A1.....	.....	..	..	2,4	...1FM	3,480,442	84.227	3,998,796	4,747,631	2,335,222	.....	.....	.....	.....	.....3.313	2.880	MON...	13,111	151,638	05/20/2008.	07/25/2037.
45669E	AC	0	INDX 2007-AR5 2A1.....	.....	..	..	2,4	...1FM	2,243,458	92.246	2,726,709	2,955,904	2,199,536	.....	.....	.....	.....	.....3.501	2.900	MON...	8,626	392,201	05/14/2008.	05/25/2037.
466247	B5	1	JPMMT 2005-S3 2A2.....	.....	..	..	2,4	...1FM	332,590	98.086	335,175	341,712	277,452	.....	.....13,035	.....	.....	.....5.500	5.850	MON...	1,566	18,794	07/20/2012.	01/25/2021.
466247	J4	6	JPMMT 2006-A2 2A1.....	.....	..	..	2,4	...1FM	960,507	98.723	1,156,393	1,171,349	883,983	.....	.....37,872	.....	.....	.....3.396	10.370	MON...	3,315	38,787	04/04/2012.	04/25/2036.
466275	AC	8	JPALT 2007-S1 M1.....	.....	..	..	2,4	...1FM	986,362	90.050	1,675,352	1,860,461	1,195,125	.....	.....131,832	.....	.....	.....1.932	8.260	MON...	691	25,813	04/18/2016.	04/25/2047.
46627M	ER	4	JPALT 2006-S1 1A19.....	.....	..	..	2,4	...1FM	194,489	88.984	252,118	283,327	194,489	.....	.....	.....	.....	.....6.500	6.500	MON...	1,535	18,416	12/23/2008.	03/25/2036.
46628B	BC	3	JPMMT 2006-A6 3A1.....	.....	..	..	2,4	...1FM	162,994	88.350	214,736	243,049	127,196	.....	.....29,794	.....	.....	.....3.462	14.830	MON...	701	7,924	04/07/2009.	10/25/2036.
46628U	AE	8	JPALT 2006-A3 1A5.....	.....	..	..	2,4	...1FM	883,572	436.954	2,630,872	602,093	1,274,040	.....	.....(158,291)	.....	.....	.....1.772	7.360	MON...	207	6,453	04/06/2017.	07/25/2036.
46629A	AJ	0	JPMMT 2006-S3 1A9																					

SCHEDULE D - PART 1

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

E10.88

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46629K	AF	6	JPMAC 2006-WMC3 A5.....	.....	..	2.4	2FM	10,709,056	80.045	14,264,624	17,820,582	10,616,556	.....	14,894	.....	1.792	5.050	MON...	6,210	204,607	03/07/2017.	08/25/2036.
46629Q	AC	0	JPMAC 2006-CH2 AF2.....	.....	..	2.4	1FM	1,183,832	84.789	1,219,452	1,438,216	874,326	.....	34,826	.....	5.461	9.430	MON...	6,545	55,178	07/12/2012.	10/25/2036.
466302	AJ	5	JPALT 2006-S4 A6.....	.....	..	2.4	1FM	849,569	104.740	1,011,182	965,420	779,341	.....	30,299	.....	5.710	17.670	MON...	4,594	41,019	03/27/2012.	12/25/2036.
46630G	AY	1	JPMMT 2007-A1 6A2.....	.....	..	2.4	1FM	52,472	91.804	59,210	64,496	54,058	.....	3,655	.....	3.575	8.400	MON...	192	2,177	12/30/2014.	07/25/2035.
46630G	BG	9	JPMMT 2007-A1 7A4.....	.....	..	2.4	1FM	295,731	90.038	303,875	337,496	291,705	.....	15,374	.....	3.658	7.430	MON...	1,029	11,678	01/22/2015.	07/25/2035.
46631N	CR	8	JPMMT 2007-S3 1A64.....	.....	..	2.4	1FM	3,829,845	74.734	3,578,859	4,788,779	3,340,362	.....	.....	.....	7.500	7.500	MON...	29,930	359,286	09/04/2008.	08/25/2037.
46632T	AB	1	JPMORTGAGETRUST.....	.....	..	4	1FM	679,871	52.000	889,390	1,710,366	714,486	.....	.....	.....	3.042	5.290	MON...	.....	8,625	10/19/2017.	07/27/2037.
47232C	AY	0	JMAC 2009-R1 5A6.....	.....	..	2.4	1FM	710,295	54.497	841,513	1,544,120	703,057	.....	(138,199)	.....	3.550	7.100	MON...	4,568	55,343	12/02/2016.	05/21/2036.
52520C	AJ	4	LMT 2006-3 1A6.....	.....	..	2.4	1FM	2,873,712	56.095	3,100,037	5,526,369	2,589,417	.....	(72,108)	.....	2.152	8.110	MON...	1,982	92,056	09/28/2016.	07/25/2036.
52520M	EJ	8	LMT 2005-3 3A1.....	.....	..	2.4	1FM	2,435,638	66.717	2,490,405	3,732,779	2,156,284	.....	120,122	.....	6.000	8.050	MON...	18,664	221,894	01/19/2016.	01/25/2036.
52520Q	AP	9	LMT 2006-7 2A4.....	.....	..	2.4	6FE	894,009	24.310	896,221	.....	668,026	.....	(139,074)	.....	4.997	11.750	MON...	3,071	202,191	05/05/2016.	02/25/2056.
52520Q	BF	0	LMT 2006-7 4A2.....	.....	..	2.4	6FE	1,393,329	20.597	1,083,982	.....	500,376	.....	(146,400)	.....	6.197	40.550	MON...	5,436	213,386	12/19/2013.	11/25/2036.
52520S	AE	0	LMT 2006-8 2A2.....	.....	..	2.4	6FE	767,157	26.000	759,869	.....	424,720	.....	(65,492)	.....	5.027	24.910	MON...	2,449	161,159	05/19/2014.	12/25/2036.
52521F	AF	4	LMT 2007-1 2A3.....	.....	..	2.4	5*GI	1,718,127	26.741	1,353,830	.....	1,251,369	.....	(152,457)	.....	5.077	11.750	MON...	4,285	275,643	04/29/2015.	02/25/2037.
52521L	BG	8	LMT 2007-4 4A1.....	.....	..	2.4	1FM	29,523	97.743	73,757	75,459	40,535	.....	9,004	.....	6.000	43.700	MON...	377	4,526	12/02/2008.	05/25/2037.
52521Y	AL	0	LMT 2007-8 3A1.....	.....	..	2.4	1FM	2,473,212	46.191	2,128,840	4,608,689	2,061,646	.....	(216,199)	.....	7.250	5.140	MON...	27,843	336,370	10/09/2015.	09/25/2037.
525221	EN	3	LXS 2005-7N 1A1B.....	.....	..	2.4	4FM	2,105,147	70.346	2,009,316	2,856,309	2,101,469	.....	7,934	.....	1.852	3.230	MON...	1,029	10,316	12/06/2017.	12/25/2035.
525221	HU	4	LXS 2006-1 1M3.....	.....	..	2.4	6FM	1,108,275	104.410	1,417,133	1,357,267	1,417,133	.....	(85,871)	.....	2.102	6.580	MON...	517	18,734	09/28/2016.	02/25/2036.
525227	AJ	3	LXS 2006-GP2 1A5B.....	.....	..	2.4	1FM	1,886,419	84.135	2,071,324	2,461,885	1,881,200	.....	109,437	.....	1.802	6.300	MON...	863	30,781	02/16/2017.	06/25/2046.
52522C	AG	8	LXS 2006-14N 3A2.....	.....	..	2.4	1FM	10,523	92.552	57,290	61,899	9,902	.....	9,824	.....	1.672	376.400	MON...	20	.....	04/17/2009.	08/25/2036.
52522D	AN	1	LXS 2006-16N A4B.....	.....	..	2.4	1FM	253,048	11.920	96,332	808,137	190,897	.....	(35,895)	.....	1.792	29.230	MON...	282	10,678	03/16/2015.	12/25/2046.
52522Q	AE	2	LMT 2007-10 2A2.....	.....	..	2.4	4FM	2,506,262	72.751	2,332,980	3,206,800	2,506,262	.....	.....	.....	6.500	6.500	MON...	17,370	204,611	08/05/2008.	01/25/2038.
52522W	AG	4	LXS 2006-11 2A3.....	.....	..	2.4	1FM	2,032,320	88.177	2,670,314	3,028,331	2,032,320	.....	.....	.....	6.440	9.970	MON...	16,249	149,080	06/02/2015.	06/24/2046.
525237	AR	4	LXS 2007-10H 2A1.....	.....	..	2.4	1FM	5,024,388	77.949	5,407,928	6,937,744	5,024,388	.....	.....	.....	1.712	10.080	MON...	2,310	99,886	11/24/2014.	07/25/2037.
52523M	AD	2	LXS 2006-15 A4.....	.....	..	2.4	1FM	1,703,181	84.421	1,962,928	2,325,162	1,787,091	.....	92,103	.....	1.722	9.950	MON...	779	28,557	01/27/2016.	10/25/2036.
52523Y	AB	0	LXS 2006-19 A2.....	.....	..	2.4	1FM	5,972,394	95.146	6,515,229	6,847,603	6,473,865	.....	310,186	.....	1.722	13.410	MON...	2,293	85,977	02/02/2016.	12/25/2036.
525241	AB	1	LXS 2007-1 1A2.....	.....	..	2.4	1FM	8,717,125	82.766	9,849,673	11,900,513	9,163,983	.....	478,102	.....	1.487	10.140	MON...	3,442	155,852	01/08/2016.	02/25/2037.
525241	AL	9	LXS 2007-1 WF1.....	.....	..	2.4	1FM	2,289,679	87.620	2,972,207	3,392,117	2,218,850	.....	(192,636)	.....	4.550	8.750	MON...	12,862	165,621	01/12/2016.	01/25/2037.
525245	AU	0	LXS 2007-3 4BA1.....	.....	..	2.4	1FM	4,644,911	60.985	5,609,377	9,197,844	5,002,682	.....	63,726	.....	1.862	7.540	MON...	2,855	44,956	01/08/2016.	03/25/2037.
52524V	AG	4	LXS 2007-15N 2A1.....	.....	..	2.4	1FM	1,587,376	96.536	2,346,259	2,430,431	1,679,367	.....	193,676	.....	1.802	13.590	MON...	852	41,887	08/06/2012.	08/25/2037.
52525L	AT	7	LXS 2007-14H A211.....	.....	..	2.4	1FM	635,809	136.601	1,299,486	951,299	756,073	.....	69,466	.....	1.812	26.750	MON...	335	13,770	04/13/2009.	07/25/2047.
542514	EQ	3	LBMLT 2003-4 M6.....	.....	..	4	1FM	486,828	102.000	496,564	486,828	486,828	.....	.....	.....	6.530	5.300	MON...	618	25,916	08/31/2016.	08/25/2033.
55265K	2U	2	MASTR 2003-11 9A6.....	.....	..	2.4	1FM	4,001,102	101.110	3,882,507	3,839,851	4,001,102	.....	.....	.....	5.250	3.120	MON...	16,799	201,482	03/07/2012.	12/25/2033.
55274Q	AK	1	MASTR 2006-2 1A10.....	.....	..	2.4	1FM	3,347,700	97.403	3,468,918	3,561,383	2,717,836	.....	(124,149)	.....	6.000	10.400	MON...	17,807	213,689	09/24/2013.	06/25/2036.
55291Q	AB	0	MASD 2007-2 M1.....	.....	..	2.4	6FM	1,313,379	14.317	1,302,480	9,097,000	1,269,853	.....	(43,526)	.....	2.402	6.790	MON...	4,249	81,811	08/03/2017.	05/25/2037.
576429	AD	6	MARM 2007-2 A4.....	.....	..	2.4	1FM	719,899	86.098	885,457	1,028,427	720,815	.....	56,080	.....	1.762	7.580	MON...	352	11,578	03/09/2017.	03/25/2047.
576433	GH	3	MARM 2003-6 4A2.....	.....	..	2.4	1FM	56,634	97.476	76,277	78,251	61,796	.....	13,074	.....	3.542	8.280	MON...	231	2,727	03/13/2009.	01/25/2034.
576433	NK	8	MARM 2004-5 B3.....	.....	..	2.4	4FM	320,875	36.845	236,455	641,750	274,549	.....	18,169	.....	3.405	5.040	MON...	1,821	20,925	10/24/2016.	07/25/2034.
576434	2G	8	MALT 2006-2 1A5.....	.....	..	2.4	1FM	293,820	30.934	338,496	1,094,244	293,820	.....	.....	.....	6.000	(34.030)	MON...	5,471	65,655	01/14/2015.	03/25/2036.
576434	2J	2	MALT 2006-2 2A2.....	.....	..	4.6	6FE	3,098,993	27.249	2,746,175	.....	2,406,186	.....	(413,961)	.....	5.547	36.130	MON...	9,319	609,151	05/10/2016.	03/25/2036.
576438	AB	1	MARM 2006-2 1A2.....	.....	..	2.4	1FM	120,333	57.092	159,353	279,113	76,891	.....	40,842	.....	3.707	38.800	MON...	862	9,774	11/15/	

SCHEDULE D - PART 1

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

E10.89

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57643L	HB	5			..	4	...3FM	1,421,143	67.015	1,245,196	1,858,066	1,427,819	.....	.....6,675	.....	.....	.....2.317	5.630	MON...	837	11,138	10/16/2017.	03/25/2035.
57643L	HU	3			..	2,4	...6FM	856,929	61.622	902,662	1,464,837	881,128	.....	.....24,198	.....	.....	.....2.572	6.570	MON...	733	30,907	01/06/2017.	03/25/2035.
57645K	AA	4			..	2,4	...2FM	1,120,463	61.326	1,157,409	1,887,285	1,161,620	.....	.....41,451	.....	.....	.....1.922	3.390	MON...	705	24,001	09/26/2017.	01/25/2037.
589929	YF	9			..	2,4	...1FM	820,693	83.275	932,226	1,119,445	904,757	.....	.....14,143	.....	.....	.....4.777	7.470	MON...	1,040	51,125	02/27/2014.	09/25/2032.
59020U	6L	4			..	2,4	...1FM	1,284,291	31.179	1,241,664	3,982,298	1,168,048	.....	.....37,928	.....	.....	.....5.953	3.370	MON...	19,756	61,968	04/12/2016.	03/25/2037.
59020U	QY	4			..	2,4	...2FM	409,499	98.539	611,392	620,453	509,871	.....	.....37,455	.....	.....	.....2.722	12.950	MON...	328	14,040	09/25/2012.	09/25/2035.
59020U	RD	9			..	2,4	...4FM	1,739,456	91.860	2,489,054	2,709,611	1,813,626	.....	.....(5,474)	.....	.....	.....7.177	9.830	MON...	3,781	146,972	04/15/2015.	09/25/2035.
59020U	WN	1			..	2,4	...5FM	415,148	61.417	459,171	747,627	425,386	.....	.....(25,714)	.....	.....	.....2.602	5.600	MON...	378	12,645	05/02/2017.	04/25/2036.
590217	AD	7			..	2,4	...1FM	1,790,233	30.442	1,737,013	5,705,921	1,739,309	.....	.....128,900	.....	.....	.....1.732	5.730	MON...	1,822	59,034	01/27/2017.	06/25/2037.
590232	AA	2			..	2,4	...1FM	638,483	75.604	786,509	1,040,298	629,080	.....	.....23,949	.....	.....	.....2.002	5.060	MON...	405	14,645	01/13/2017.	02/25/2047.
590238	AA	9			..	2,4	...1FM	1,487,402	62.249	1,780,577	2,860,389	1,458,831	.....	.....100,823	.....	.....	.....1.622	4.450	MON...	902	34,718	03/09/2016.	04/25/2047.
59023L	AD	4			..	2,4	...1FM	3,759,000	61.671	4,659,767	7,555,778	3,593,615	.....	.....213,550	.....	.....	.....1.802	7.370	MON...	2,648	106,299	02/19/2016.	04/25/2037.
59023L	AE	2			..	2,4	...1FM	1,596,197	62.529	1,706,142	2,728,543	1,546,374	.....	.....50,764	.....	.....	.....1.892	4.700	MON...	1,004	41,091	08/31/2016.	04/25/2037.
59023W	AM	0			..	2	...5*GI	3,250,000	183.653	5,968,750	3,250,000	3,250,000	.....	.....	.....	.....	.....	.....	MON...	.....	.....	03/01/2017.	08/25/2036.
59024E	AB	3			..	4	...1FM	756,155	41.978	774,210	1,844,282	727,106	.....	.....34,381	.....	.....	.....1.682	4.740	MON...	603	20,262	11/04/2016.	11/25/2056.
59024H	AC	4			..	2,4	...1FM	19,783	62.842	77,933	124,014	12,695	.....	.....3,973	.....	.....	.....1.762	214.500	MON...	42	1,601	12/16/2008.	04/25/2037.
59024V	AG	4			..	2,4	...1FM	1,534,733	78.289	1,786,481	2,281,886	1,550,322	.....	.....61,284	.....	.....	.....1.732	3.830	MON...	769	30,091	07/27/2016.	06/25/2037.
591739	BM	8			..	2,4	...1FM	913,017	92.425	912,277	987,045	838,029	.....	.....(45,946)	.....	.....	.....8.000	8.310	MON...	6,580	66,817	06/30/2014.	11/20/2024.
592188	AN	6			..	2,4	...1FM	1,538,791	74.511	1,729,059	2,320,514	1,497,977	.....	.....(7,019)	.....	.....	.....6.713	10.800	MON...	12,983	152,843	06/30/2014.	06/25/2029.
61690T	BC	6			..	4	...5*GI	2,484,244	22.000	1,803,519	8,197,816	884,245	.....	.....(857,802)	.....	.....	.....11.924	6.650	MON...	78,001	889,458	01/26/2016.	04/26/2047.
61744C	PN	0			..	2,4	...1FM	24,132	5.822	34,869	598,874	24,132	.....	.....	.....	.....	.....3.307	(0.990)	MON...	385	17,087	07/29/2014.	03/25/2035.
61744C	VY	9			..	2,4	...1FM	1,679,020	95.968	2,404,977	2,506,000	2,035,715	.....	.....82,274	.....	.....	.....1.972	6.490	MON...	961	42,089	06/14/2013.	11/25/2035.
61745M	A5	2			..	2,4	...1FM	2,315,061	105.328	2,937,865	2,789,231	2,278,306	.....	.....121,884	.....	.....	.....5.665	12.060	MON...	13,169	161,500	04/14/2009.	04/25/2034.
617463	AC	8			..	2,4	...1FM	2,076,582	49.606	1,991,008	4,013,569	2,044,893	.....	.....72,929	.....	.....	.....1.702	4.730	MON...	1,328	43,519	06/20/2017.	11/25/2036.
617463	AP	9			..	2,4	...1FM	4,849,735	49.149	4,857,197	9,882,421	4,849,735	.....	.....	.....	.....	.....1.622	5.120	MON...	3,117	113,582	12/02/2014.	11/25/2036.
61746R	BZ	3			..	2,4	...6FM	649,055	86.649	640,601	739,303	625,371	13,977	(11,795)	.....	.....	.....7.177	4.770	MON...	1,032	46,613	05/24/2016.	05/25/2033.
61746R	GX	3			..	2,4	...1FM	39,791	128.981	50,194	38,915	42,347	.....	.....(31)	.....	.....	.....6.802	7.570	MON...	51	1,747	04/14/2015.	06/25/2034.
61746W	HZ	6			..	2,4	...1FM	136,117	146.753	173,097	117,951	157,747	.....	.....8,620	.....	.....	.....2.977	8.710	MON...	68	2,681	12/14/2017.	01/25/2032.
61748H	KG	5			..	2,4	...1FM	4,968,997	99.475	5,408,872	5,437,366	4,968,997	.....	.....	.....	.....	.....5.500	5.500	MON...	24,921	302,591	12/13/2007.	08/25/2035.
61748H	PF	2			..	2,4	...1FM	2,774,493	97.856	3,111,770	3,179,935	2,635,495	.....	.....37,836	.....	.....	.....5.500	7.560	MON...	14,575	178,517	08/19/2011.	11/25/2035.
61749K	AB	9			..	4	...6FM	1,641,430	54.715	1,647,905	3,011,798	1,641,563	.....	.....4,209	.....	.....	.....1.378	17.290	MON...	807	5,398	12/06/2017.	07/25/2036.
61749W	AJ	6			..	2,4	...1FM	635,883	44.764	616,260	1,376,666	635,883	.....	.....	.....	.....	.....6.424	2.860	MON...	7,370	32,612	05/08/2014.	08/25/2036.
617505	AD	4			..	2,4	...1FM	1,396,943	62.378	2,379,246	3,814,179	1,334,062	.....	.....180,459	.....	.....	.....1.692	16.710	MON...	1,255	46,543	03/14/2012.	11/25/2036.
61750S	AB	8			..	2,4	...1FM	1,147,347	57.493	1,225,109	2,130,882	1,138,238	.....	.....59,216	.....	.....	.....1.622	5.530	MON...	672	24,494	05/04/2016.	10/25/2036.
61750Y	AB	5			..	2,4	...1FM	1,816,541	46.510	1,688,198	3,629,714	1,816,541	.....	.....	.....	.....	.....5.815	5.810	MON...	17,592	96,386	07/09/2008.	11/25/2036.
61750Y	AK	5			..	2,4	...1FM	19,562	49.848	38,619	77,473	15,536	.....	.....1,032	.....	.....	.....5.830	43.640	MON...	376	4,167	12/03/2008.	11/25/2036.
61751D	AG	9			..	2,4	...1FM	3,665,706	48.192	2,849,344	5,912,429	2,338,000	.....	.....66,156	.....	.....	.....5.866	10.030	MON...	28,905	142,628	06/12/2008.	10/25/2046.
61752R	AB	8			..	2,4	...1FM	574,718	92.628	591,505	638,576	584,140	.....	.....822	.....	.....	.....5.622	5.900	MON...	2,992	28,549	03/26/2008.	01/25/2047.
61753N	AC	4			..	2,4	...1FM	11,120	65.764	14,458	21,985	11,120	.....	.....	.....	.....	.....1.662	10.370	MON...	7	262	09/14/2009.	02/25/2037.
61753V	AD	4			..	4	...1FM	4,084,673	48.658	3,859,267	7,931,403	4,062,930	.....	.....(220)	.....	.....	.....1.467	5.010	MON...	2,264	26,114	11/02/2017.	02/25/2037.
61753V	AE	2			..	4	...1FM	3,331,189	49.525	3,142,440	6,345,122	3,312,738	.....	.....(1,588)	.....	.....	.....1.597	4.730	MON...	1,971	22,705	11/02/2017.	02/25/2037.
61754P	AA	2			..	2,4	...1FM	107,886	72.662	186,650	256,871	71,214	.....	.....14,266	.....	.....	.....5.750	38.880	MON...	.....			

SCHEDULE D - PART 1

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

E10.90

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61756V	BE	8	MSM 2007-14AR 6A1.....	.....	.....	2.4	1FM	.....	659,011	75.927	1,087,769	1,432,634	471,211	.....	.....	132,080	.....	.....	3.153	49.230	MON...	3,765	46,743	02/20/2009.	11/25/2037.
61757M	AD	0	MSAC 2007-SEA1 2A2.....	.....	.....	2.4	1FM	.....	776,127	52.628	1,167,563	2,218,500	776,127	.....	.....	.....	.....	.....	3.452	6.530	MON...	1,489	59,157	02/14/2014.	02/25/2047.
61758V	AR	8	MSRR 2010-R2 2C.....	.....	.....	2.4	1FM	.....	6,573,884	74.993	7,366,015	9,822,239	6,507,239	.....	.....	313,725	.....	.....	1.792	6.810	MON...	2,934	129,569	07/13/2015.	05/26/2036.
61799A	JU	9	MSAC 2004-HE1 X.....	.....	@.....	5*GI	.....	648,003	0.125	863,967	689,959,536	650,922	.....	.....	.....	.....	.....	.....	.....	8.120	N/A	.....	.....	10/19/2016.	01/25/2034.
61915R	AF	3	MHL 2005-2 2M1.....	.....	.....	2.4	1FM	.....	24,552	95.034	48,610	51,150	26,050	.....	.....	7,615	.....	.....	3.010	19.190	MON...	128	1,389	10/29/2009.	05/25/2035.
628849	AA	9	NCFT 1999-1 D.....	.....	.....	2.4	6FM	.....	2,658,811	31.000	2,035,140	6,564,966	2,035,140	.....	(139,500)	(123,099)	.....	.....	8.750	4.970	MON...	9,574	434,102	01/29/2015.	01/25/2029.
643528	AB	8	NCAMT 2006-ALT1 AF2.....	.....	.....	2.4	1FM	.....	148,184	57.894	130,480	225,375	76,398	.....	.....	9,989	.....	.....	5.909	17.970	MON...	1,110	6,600	04/21/2009.	07/25/2036.
64360Y	AB	1	NCHET 2006-2 A2B.....	.....	.....	2.4	1FM	.....	1,690,780	92.924	2,558,212	2,753,007	1,631,227	.....	.....	277,257	.....	.....	1.712	18.730	MON...	917	34,148	07/16/2012.	08/25/2036.
649603	AD	9	NYMT 2005-2 A.....	.....	.....	2.4	1FM	.....	353,414	95.876	537,963	561,098	370,374	.....	.....	45,703	.....	.....	2.212	11.460	MON...	241	9,455	05/18/2009.	08/25/2035.
65535V	JU	3	NAA 2005-S1 M2.....	.....	.....	2.4	1FM	.....	59,960	99.500	75,926	76,308	71,311	.....	.....	4,870	.....	.....	2.752	7.130	MON...	41	1,749	05/30/2014.	03/25/2035.
65535V	KB	3	NAA 2005-AR2 1A.....	.....	.....	2.4	1FM	.....	17,112	100.776	43,111	42,779	38,768	.....	.....	8,107	.....	.....	3.813	38.830	MON...	136	1,615	12/10/2008.	05/25/2035.
65535V	QQ	4	NAA 2005-S4 A3.....	.....	.....	2.4	4FM	.....	4,222,249	59.301	3,526,554	5,946,830	3,749,927	.....	.....	55,524	.....	.....	2.152	0.020	MON...	2,489	92,513	07/16/2014.	10/25/2035.
65536H	CT	3	NHELI 2006-HE1 M2.....	.....	.....	2.4	1FM	.....	424,869	68.625	685,536	998,958	503,420	.....	.....	16,649	.....	.....	1.972	6.660	MON...	383	17,138	06/27/2014.	03/25/2036.
655374	AA	4	NAA 2007-S1 A1.....	.....	.....	2.4	3FM	.....	2,652,668	98.967	2,527,645	2,554,025	2,652,668	.....	.....	.....	.....	.....	1.952	3.780	MON...	969	37,800	07/24/2014.	12/25/2036.
65540R	AE	0	NMRR 2014-7R 2A3.....	.....	.....	4	5*GI	.....	8,115,527	98.818	9,518,816	9,632,672	9,012,208	.....	.....	406,062	.....	.....	1.527	6.140	MON...	2,861	123,380	05/06/2015.	12/26/2035.
65541B	AB	0	NMRR 2015-10R 1A2.....	.....	.....	4	5*GI	.....	1,821,024	51.661	1,747,217	3,382,030	1,957,618	.....	.....	(5,544)	.....	.....	11.528	6.480	MON...	6,498	76,977	08/25/2017.	12/25/2036.
675748	AD	9	OCMBS 1998-R1 AWAC.....	.....	.....	2.4	1FM	.....	2,500,596	53.745	2,457,821	4,573,056	2,417,729	.....	.....	349,153	.....	.....	2.500	3.740	MON...	18,841	192,989	03/13/2015.	10/25/2040.
68389F	JJ	4	OOMLT 2005-4 M2.....	.....	.....	2.4	1FM	.....	3,560,068	91.701	7,717,779	8,416,152	5,111,217	.....	.....	331,018	.....	.....	2.012	9.760	MON...	3,293	129,412	10/16/2013.	11/25/2035.
68400D	AD	6	OOMLT 2007-1 2A2.....	.....	.....	2.4	1FM	.....	3,107,615	65.848	3,559,016	5,404,857	3,103,889	.....	.....	129,089	.....	.....	1.652	6.280	MON...	1,736	63,763	11/17/2015.	01/25/2037.
68400D	AE	4	OOMLT 2007-1 2A3.....	.....	.....	2.4	1FM	.....	3,379,680	66.222	5,882,819	8,883,402	3,943,622	.....	.....	282,799	.....	.....	1.692	11.950	MON...	2,923	108,393	11/02/2012.	01/25/2037.
68400D	AF	1	OOMLT 2007-1 2A4.....	.....	.....	2.4	1FM	.....	1,777,190	66.956	1,995,286	2,979,955	1,796,809	.....	.....	64,425	.....	.....	1.772	5.850	MON...	1,027	38,771	01/23/2015.	01/25/2037.
68400X	AC	4	MESA 2001-5 M1.....	.....	.....	2.4	2FM	.....	1,643,601	79.998	1,637,226	2,046,568	1,651,635	.....	.....	4,634	.....	.....	4.552	6.490	MON...	1,812	61,155	05/17/2017.	11/25/2031.
68401T	AD	0	OOMLT 2007-2 3A2.....	.....	.....	4	1FM	.....	10,322,594	60.413	9,938,152	16,450,349	10,266,578	.....	.....	(10,198)	.....	.....	1.387	5.060	MON...	4,437	54,166	10/24/2017.	03/25/2037.
68402B	AD	8	OOMLT 2007-3 2A3.....	.....	.....	2.4	1FM	.....	1,726,048	66.085	2,361,013	3,572,675	1,702,639	.....	.....	123,789	.....	.....	1.792	9.080	MON...	1,245	47,227	02/05/2013.	04/25/2037.
68402B	AE	6	OOMLT 2007-3 2A4.....	.....	.....	2.4	1FM	.....	3,208,418	66.759	4,587,752	6,872,040	3,202,357	.....	.....	247,736	.....	.....	1.882	9.810	MON...	2,515	97,097	03/08/2013.	04/25/2037.
68403K	AB	1	OOMLT 2007-6 2A2.....	.....	.....	2.4	1FM	.....	5,929,907	69.134	6,673,361	9,652,676	5,929,907	.....	.....	.....	.....	.....	1.682	6.760	MON...	3,157	116,804	01/26/2015.	07/25/2037.
70069F	HZ	3	PARK PLACE SEC.....	.....	.....	4	6FM	.....	757,323	31.464	546,463	1,736,766	546,463	.....	(218,034)	7,174	.....	.....	2.317	6.310	MON...	782	7,023	10/30/2017.	05/25/2035.
74161Y	AP	0	PRIME 2006-2 1A14.....	.....	.....	2.4	1FM	.....	146,377	100.474	221,067	220,022	169,439	.....	.....	87,244	.....	.....	6.250	171.320	MON...	1,146	13,751	12/15/2010.	11/25/2036.
748940	AA	1	RALI 2006-QS7 A1.....	.....	.....	2.4	1FM	.....	2,951,377	90.276	3,279,276	3,632,465	2,662,305	.....	.....	(213,321)	.....	.....	6.000	8.540	MON...	18,162	217,948	08/08/2014.	06/25/2036.
748940	AD	5	RALI 2006-QS7 A4.....	.....	.....	2.4	1FM	.....	357,021	72.063	428,801	595,035	260,633	.....	.....	10,593	.....	.....	1.952	26.600	MON...	194	8,721	02/03/2009.	06/25/2036.
749228	AJ	1	RALI 2006-QS4 A9.....	.....	.....	2.4	1FM	.....	1,292,714	90.759	1,606,089	1,769,603	1,292,714	.....	.....	.....	.....	.....	6.000	6.000	MON...	8,848	106,176	05/13/2008.	04/25/2036.
74922Q	AA	0	RALI 2006-QA8 A1.....	.....	.....	2.4	1FM	.....	83,095	92.744	220,188	237,414	84,150	.....	.....	32,372	.....	.....	1.742	58.390	MON...	80	3,015	09/04/2009.	09/25/2036.
74922W	AB	5	RALI 2007-QH3 A2.....	.....	.....	2.4	1FM	.....	435,668	31.419	183,659	584,545	401,873	.....	.....	(98,484)	.....	.....	1.762	7.920	MON...	200	4,873	06/08/2017.	04/25/2037.
74923L	AC	6	RALI 2007-QO4 A2.....	.....	.....	2.4	1FM	.....	665,662	61.728	1,284,064	2,080,193	438,792	.....	.....	127,254	.....	.....	1.812	38.020	MON...	733	27,908	02/26/2015.	05/25/2047.
74924N	AF	4	RASC 2007-KS4 M2S.....	.....	.....	2.4	1FM	.....	118,622	4.340	15,690	361,487	103,689	.....	.....	(89,923)	.....	.....	2.052	(33.930)	MON...	144	4,578	04/12/2017.	05/25/2037.
74928B	AA	7	RBSGC 2008-B A1.....	.....	.....	4	1FM	.....	2,937,933	91.434	3,338,569	3,651,318	2,185,001	.....	.....	42,631	.....	.....	6.000	23.660	MON...	18,257	219,079	08/18/2011.	06/25/2037.
749575	AG	1	RFMSI 2006-SA3 3A1.....	.....	.....	2.4	1FM	.....	670,778	94.855	961,312	1,013,451	638,283	.....	.....	121,648	.....	.....	4.384	46.240	MON...	3,703	43,477	11/01/2011.	09/25/2036.
749580	AA	4	RFMSI 2007-S5 A1.....	.....	.....	2.4	1FM	.....	2,176,681	94.903	2,389,875	2,518,214	1,824,502	.....	.....	(82,405)	.....	.....	6.000	9.090	MON...	12,591	151,093	03/01/2012.	05/25/2037.
74958F	AA	1	RFMSI 2006-S11 A1.....	.....	.....	2.4	1FM	.....	4,167,328	93.311	4,302,726	4,611,152	3,808,021	.....	.....	(113,865)	.....	.....	6.000	9.380	MON...	23,056	282,351	10/18/2013.	11/25/2036.
74978F	AH	2	RAAC 2007-SP3 A2.....	.....	.....	2.4	1FM	.....	1,490,625	98.656	4,932,845	5,000,000	2,408,366	.....	.....	220,051	.....	.....	3.052	16.230	MON...	2,967	129,490	03/21/2012.	09/25/2047.
75114N	AA	2	RALI 2006-QO6 A1.....	.....	.....	2.4	1FM	.....	815,130	46.241	837,619	1,811,399	709,483	.....	.....	50,124	.....	.....	1.732	5.490	MON...	610	22,837	12/15/2014.	07/25/2046.
751155	AA	0	RALI 2006-QS10 A1.....	.....	.....	2.4	1FM	.....	3,475	87.463	10,132	11,584	2,643	.....	.....	579	.....	.....	6.000	83.200	MON...	58	695	12/08/2008.	08/25/2036.
75115A	AD	3	RALI 2006-QS8 A4.....	.....	.....	2.4	1FM	.....	396,373	74.096	489,501	660,622	284,637	.....	.....	11,924	.....	.....	2.002	11.500	MON...	220	10,013	02/04/2009.	08/25/2036.

SCHEDULE D - PART 1

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

E10.91

1		2		3 Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75115G	AB	4	RALI 2006-QH1 A2.....	.....	..	2.4	1FM	1,732,866	75.815	1,876,817	2,475,492	1,760,610	48,061			1.782	5.930	MON...	858	27,467	02/22/2017.	12/25/2036.
75115Y	AB	5	RALI 2007-QO1 A2.....	.....	..	2.4	1FM	1,107,958	70.922	1,625,394	2,291,789	1,037,171	(59,087)			1.742	13.570	MON...	776	22,199	07/13/2017.	02/25/2047.
75116C	AF	3	RALI 2007-QS6 A6.....	.....	..	2.4	1FM	4,174,679	95.576	4,829,068	5,052,562	3,704,974	(242,402)			6.250	8.480	MON...	26,315	315,785	04/09/2014.	04/25/2037.
75116F	BH	1	RALI 2007-QS9 A33.....	.....	..	2.4	1FM	3,218,150	90.335	3,471,215	3,842,567	2,910,079	(180,163)			6.500	7.210	MON...	20,814	249,716	07/31/2014.	07/25/2037.
759950	EL	8	RAMC 2004-4 AF4.....	.....	..	2.4	1FM	460,422	100.367	584,955	582,813	574,482	19,906			4.876	7.440	MON...	2,368	26,452	02/26/2009.	02/25/2035.
759950	FE	3	RAMC 2005-1 AF4.....	.....	..	2.4	1FM	1,347,040	102.278	1,537,217	1,502,974	1,460,871	17,036			5.016	7.460	MON...	6,282	75,389	10/20/2010.	05/25/2035.
760985	S6	9	RFSC 2004-RP1A M3.....	.....	..	2.4	1FM	1,505,586	89.235	1,674,169	1,876,120	1,569,520	19,135			5.002	7.730	MON...	1,825	85,683	04/02/2015.	11/25/2042.
760985	US	8	RAMP 2003-RS4 AI6.....	.....	..	2.4	1FM	47,143	100.203	57,918	57,800	50,735	3,736			4.018	13.260	MON...	194	2,322	06/12/2008.	03/25/2033.
760985	W8	0	RAMP 2004-SL1 A7.....	.....	..	2.4	1FM	790,776	106.869	938,999	878,640	800,340	15,919			7.000	9.970	MON...	5,125	61,505	10/29/2008.	11/25/2031.
760985	WZ	0	RAMP 2003-RS5 AI6.....	.....	..	2.4	1FM	9,211	98.052	16,128	16,449	8,305	6,710			4.020	108.410	MON...	55	661	11/13/2008.	04/25/2033.
76110H	7D	5	RALI 2005-QA7 A22.....	.....	..	2.4	1FM	374,372	94.577	597,589	631,852	383,594	57,029			3.906	18.930	MON...	2,057	23,702	01/13/2009.	07/25/2035.
76110H	YY	9	RALI 2004-QS12 M1.....	.....	..	2.4	1FM	321,488	57.716	662,689	1,148,170	199,911	(85,560)			6.000	(5.890)	MON...	5,741	33,087	10/14/2009.	09/25/2034.
76110W	R4	0	RASC 2005-EMX1 SB.....	.....	..	2.4	5*GI	270,956	3.243	26,726	824,080	299,654					8.210	MON...			08/02/2016.	03/25/2035.
76110W	RQ	1	RASC 2003-KS4 AI6.....	.....	..	2.4	1FM	187,527	100.706	206,179	204,734	185,527	20,508			3.870	16.730	MON...	660	7,923	10/01/2009.	05/25/2033.
76110W	UX	2	RASC 2003-KS10 AI6.....	.....	..	2.4	1FM	93,547	102.048	120,342	117,927	104,645	11,119			4.540	16.160	MON...	445	5,354	09/22/2009.	12/25/2033.
761118	AZ	1	RALI 2005-QS9 A6.....	.....	..	2.4	1FM	2,769,722	94.781	2,805,813	2,960,290	2,548,900	(74,136)			5.500	6.820	MON...	13,568	162,816	10/03/2014.	06/25/2035.
761118	BB	3	RALI 2005-QS9 A8.....	.....	..	2.4	1FM	2,179,620	94.781	2,180,349	2,300,390	1,995,454	(60,721)			5.500	6.620	MON...	10,543	126,521	04/23/2013.	06/25/2035.
761118	GW	2	RALI 2005-QS13 1A5.....	.....	..	2.4	1FM	3,527,461	92.737	3,861,765	4,164,198	3,527,461				5.500	6.040	MON...	19,086	229,031	06/27/2013.	09/25/2035.
761118	JJ	8	RALI 2005-QS14 3A1.....	.....	..	2.4	1FM	1,851,045	94.949	1,884,776	1,985,035	1,623,325	(75,821)			6.000	7.590	MON...	9,925	119,102	05/07/2014.	09/25/2035.
761118	TB	4	RALI 2006-QA1 A21.....	.....	..	2.4	1FM	64,878	86.301	185,094	214,473	61,717	15,781			4.391	45.780	MON...	785	9,301	12/03/2008.	11/25/2036.
761119	AS	5	RAST 2006-A8 3A4.....	.....	..	2.4	2FM	2,233,004	87.872	2,398,335	2,729,336	2,233,004				6.000	5.330	MON...	13,647	163,760	02/26/2014.	08/25/2036.
761119	AV	8	RAST 2006-A8 3A7.....	.....	..	2.4	1FM	193,877	87.872	425,912	484,694	40,733	47,705			6.000	590.770	MON...	2,423	29,082	10/03/2008.	08/25/2036.
761120	AC	8	RAST 2007-A2 1A3.....	.....	..	2.4	1FM	515,253	89.716	726,313	809,564	405,529	45,739			6.000	28.750	MON...	4,048	48,693	12/15/2010.	04/25/2037.
76112B	GM	6	RAMP 2004-SL4 A3.....	.....	..	2.4	1FM	293,902	100.673	300,195	298,188	284,961	(8,346)			6.500	6.560	MON...	1,615	19,382	06/18/2010.	07/25/2032.
76112B	HY	9	RAMP 2005-RS1 AI6.....	.....	..	2.4	1FM	31,872	100.884	33,451	33,157	32,500	699			4.713	6.680	MON...	130	1,563	09/30/2010.	01/25/2035.
76112B	L8	1	RAMP 2005-RS9 AI4.....	.....	..	2.4	1FM	2,948,023	85.475	3,084,213	3,608,305	3,026,242	104,874			1.872	7.720	MON...	1,314	50,623	01/21/2015.	11/25/2035.
76112B	MQ	0	RAMP 2005-SL1 A5.....	.....	..	2.4	1FM	420,648	99.331	461,698	464,804	363,115	24,592			6.500	15.020	MON...	2,518	30,213	01/07/2009.	05/25/2032.
76112B	X3	9	RAMP 2006-NC1 M1.....	.....	..	2.4	1FM	1,662,038	97.280	2,743,324	2,820,000	2,154,940	107,741			1.932	7.480	MON...	1,059	41,125	06/17/2013.	01/25/2036.
76113A	BJ	9	RASC 2006-KS3 AI4.....	.....	..	2.4	1FM	550,515	99.882	914,541	915,617	789,115	85,877			1.822	13.730	MON...	324	12,375	03/09/2012.	04/25/2036.
76113T	AH	3	RAST 2006-A11 1AX.....	.....	..	2.4,6	6FE	428,599	25.130	530,088		222,709	(61,119)			6.250	31.620	MON...	10,986	144,645	02/11/2015.	10/25/2036.
76114H	AM	7	RAST 2007-A5 2A5.....	.....	..	2.4	1FM	3,130,084	87.361	3,470,719	3,972,814	3,130,084				6.000	6.000	MON...	19,864	950,830	08/14/2007.	05/25/2037.
76116R	AD	3	RSMLT 2006-1 A2B.....	.....	..	2.4	1FM	261,503	44.822	327,577	730,839	261,244	20,068			1.852	8.350	MON...	263	10,100	02/10/2014.	02/25/2036.
76116R	AE	1	RSMLT 2006-1 A2C.....	.....	..	2.4	1FM	648,810	45.086	817,548	1,813,269	650,049	49,723			1.952	8.610	MON...	688	26,892	02/10/2014.	03/25/2036.
76116R	AF	8	RSMLT 2006-1 A2D.....	.....	..	2.4	1FM	2,545,515	45.474	2,845,893	6,258,243	2,512,588	143,902			2.152	7.330	MON...	2,619	105,469	06/23/2015.	02/25/2036.
762009	AR	9	RFMSI 2007-S6 1A16.....	.....	..	2.4	1FM	1,702,058	95.351	1,868,130	1,959,203	1,505,659	(37,472)			6.000	13.260	MON...	9,796	117,552	09/24/2013.	06/25/2037.
785778	DA	6	SACO 2004-2 B2.....	.....	..	2.4	1FM	1,360,041	95.226	1,481,997	1,556,283	1,345,011	(806)			7.552	8.370	MON...	2,285	111,201	03/03/2015.	10/25/2034.
785778	QF	1	SACO 2006-1 S.....	.....	..	2.4	5*GI	1,275,000	144.000	1,714,833	1,190,856	1,308,056	33,056				14.390	MON...		19,425	08/08/2017.	09/25/2035.
79548K	H7	6	SBM7 1999-2 AIJ.....	.....	..	2.4	1FM	138,712	100.578	135,946	135,164	126,673	638			6.500	9.270	MON...	732	8,786	11/21/2002.	02/25/2029.
79549A	KG	3	SBM7 2002-WMC1 M2.....	.....	..	2.4	1FM	1,792,806	87.852	2,200,741	2,505,033	1,960,050	1,623			3.877	5.810	MON...	1,889	86,619	12/15/2014.	01/25/2032.

SCHEDULE D - PART 1

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

E10.92

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
81377A	AE	2	SABR 2006-HE2 A2D.....	.....	..	..	2.4	...1FM	3,757,745	...57.886	4,163,087	7,191,856	3,743,251	.....	.....255,603	.....	.....	...1.792	...5.950	MON...	2,506	95,032	01/12/2016.	07/25/2036.
81377J	AB	9	SABR 2007-HE1 A2A.....	.....	..	..	2.4	...1FM	7,217,123	...36.669	8,302,673	22,641,953	6,049,880	.....	.....411,298	.....	.....	...1.612	...8.570	MON...	7,098	257,978	08/19/2013.	12/25/2036.
81377J	AE	3	SABR 2007-HE1 A2D.....	.....	..	..	2.4	...1FM	3,896,029	...37.532	4,068,898	10,841,123	3,169,497	.....	.....149,822	.....	.....	...1.772	...7.300	MON...	3,736	141,060	11/06/2013.	12/25/2036.
81378E	AA	1	SABR 2007-BR4 A2A.....	.....	..	..	2.4	...1FM	1,187,295	...67.124	1,182,872	1,762,219	1,187,753	.....	.....1,913	.....	.....	...1.642	...11.480	MON...	563	2,014	12/07/2017.	05/25/2037.
81378E	AB	9	SABR 2007-BR4 A2B.....	.....	..	..	2.4	...1FM	2,001,760	...68.142	3,039,671	4,460,747	1,898,583	.....	.....185,370	.....	.....	...1.752	...12.680	MON...	1,520	...57,139	07/19/2012.	05/25/2037.
83611M	AQ	1	SVHE 2003-2 A2.....	.....	..	..	2.4	...1FM	990,855	...101.787	1,613,710	1,585,368	1,106,444	.....	.....174,608	.....	.....	...2.852	...23.320	MON...	879	...37,940	12/02/2008.	11/25/2033.
83611M	GU	6	SVHE 2005-OPT3 M1.....	.....	..	..	2.4	...1FM	1,518,750	...98.365	3,688,718	3,750,000	2,425,309	.....	.....200,119	.....	.....	...2.022	...11.670	MON...	1,474	...58,269	05/21/2012.	11/25/2035.
83611M	PH	5	SVHE 2006-OPT3 2A3.....	.....	..	..	2.4	...1FM	2,006,319	...98.506	2,239,485	2,273,450	2,128,602	.....	.....62,476	.....	.....	...1.722	...4.440	MON...	761	...28,430	01/06/2014.	06/25/2036.
83612Q	AC	2	SVHE 2007-NS1 A3.....	.....	..	..	2.4	...1FM	1,443,951	...97.872	3,478,719	3,554,340	2,411,859	.....	.....392,761	.....	.....	...1.752	...17.010	MON...	1,211	...45,526	04/02/2012.	01/25/2037.
83612Q	AD	0	SVHE 2007-NS1 A4.....	.....	..	..	2.4	...1FM	1,600,000	...81.426	3,257,060	4,000,000	2,214,243	.....	.....116,947	.....	.....	...1.852	...8.540	MON...	1,441	...55,278	08/02/2012.	01/25/2037.
83612T	AE	2	SVHE 2007-OPT1 2A4.....	.....	..	..	2.4	...1FM	1,928,894	...74.816	3,670,921	4,906,568	2,183,980	.....	.....204,448	.....	.....	...1.832	...13.290	MON...	1,748	...66,814	07/18/2012.	06/25/2037.
84751P	LM	9	SURF 2006-BC2 A2B.....	.....	..	..	2.4	...1FM	816,064	...54.665	845,550	1,546,757	816,064	.....	.....	.....	.....	...4.286	...4.290	MON...	5,525	...35,757	09/19/2014.	02/25/2037.
863576	AC	8	SASC 2005-5 1A3.....	.....	..	..	2.4	...1FM	2,637,813	...93.919	2,628,554	2,798,741	2,237,571	.....	.....34,134	.....	.....	...5.750	...6.060	MON...	13,411	...160,928	03/29/2012.	04/25/2035.
863576	AH	7	SASC 2005-5 2A4.....	.....	..	..	2.4	...1FM	1,125,644	...96.577	1,622,573	1,680,065	1,244,431	.....	.....127,856	.....	.....	...5.500	...13.390	MON...	7,700	...92,404	04/03/2009.	04/25/2035.
863579	B3	1	SARM 2005-21 2A.....	.....	..	..	2.4	...1FM	7,601,195	...90.170	7,654,629	8,489,046	7,601,195	.....	.....	.....	.....	...3.554	...3.590	MON...	25,146	...295,775	07/15/2014.	11/25/2035.
863579	BC	1	SARM 2004-12 B1.....	.....	..	..	2.4	...1FM	1,831,762	...85.903	5,557,762	6,469,799	2,474,878	.....	.....311,929	.....	.....	...2.102	...18.230	MON...	2,645	...105,764	03/20/2012.	09/25/2034.
863579	C6	3	SARM 2005-21 7A1.....	.....	..	..	2.4	...1FM	2,961,966	...87.076	3,102,766	3,563,267	2,693,778	.....	.....48,630	.....	.....	...3.593	...8.780	MON...	10,669	...122,990	08/04/2014.	11/25/2035.
863579	ET	1	SARM 2004-16 5A2.....	.....	..	..	2.4	...1FM	477,848	...100.911	499,694	495,179	481,007	.....	.....7,205	.....	.....	...3.505	...4.680	MON...	1,447	...16,424	10/04/2010.	11/25/2034.
863579	L4	8	SARM 2005-23 3A1.....	.....	..	..	2.4	...1FM	196,428	...79.221	216,130	272,817	143,622	.....	.....16,040	.....	.....	...3.502	...17.560	MON...	796	...9,198	03/03/2008.	01/25/2036.
863579	Y6	9	SARM 2006-3 4A.....	.....	..	..	2.4	...1FM	2,271,764	...86.192	2,060,244	2,390,288	1,687,925	.....	.....79,428	.....	.....	...3.266	...5.100	MON...	6,507	...81,043	08/13/2007.	04/25/2036.
863579	ZE	1	SARM 2005-20 1A1.....	.....	..	..	2.4	...1FM	10,733	...88.750	18,270	20,586	18,176	.....	.....(3,328)	.....	.....	...3.635	...2.750	MON...	62	...699	12/23/2008.	10/25/2035.
86358E	FB	7	SAIL 2003-BC13 M1.....	.....	..	..	2.4	...1FM	140,799	...96.725	167,618	173,292	153,250	.....	.....10,058	.....	.....	...2.527	...17.370	MON...	85	...3,578	09/08/2010.	11/25/2033.
86358R	C2	1	SASC 2002-9 A2.....	.....	..	..	2.4	...1FM	527,894	...98.661	678,603	687,810	598,155	.....	.....35,331	.....	.....	...2.152	...8.970	MON...	288	...9,495	10/24/2008.	10/25/2027.
86359A	G3	1	SASC 2003-24A 1A1.....	.....	..	..	2.4	...1FM	570,859	...101.014	809,332	801,206	570,776	.....	.....44,548	.....	.....	...3.337	...11.100	MON...	2,228	...26,188	12/17/2008.	07/25/2033.
86359A	WK	5	SASC 2003-18XS A5.....	.....	..	..	2.4	...1FM	1,701,678	...100.289	1,883,148	1,877,713	1,699,761	.....	.....57,553	.....	.....	...5.410	...4.960	MON...	8,465	...95,591	08/26/2010.	06/25/2033.
86359B	2F	7	SASC 2005-2XS 1A5A.....	.....	..	..	2.4	...1FM	66,628	...101.591	88,481	87,095	79,428	.....	.....7,348	.....	.....	...4.720	...13.670	MON...	343	...4,401	10/21/2008.	02/25/2035.
86359B	4W	8	SASC 2005-4XS 1A5A.....	.....	..	..	2.4	...1FM	311,245	...101.970	329,743	323,372	314,076	.....	.....9,442	.....	.....	...4.850	...7.420	MON...	1,307	...15,322	11/16/2010.	03/25/2035.
86359B	U2	5	SASC 2004-23XS 1A4.....	.....	..	..	2.4	...1FM	8,522	...101.804	9,085	8,924	8,835	.....	.....384	.....	.....	...5.430	...9.560	MON...	40	...466	10/26/2010.	01/25/2035.
86359B	UJ	8	SASC 2004-11XS 2A2.....	.....	..	..	2.4	...1FM	766,995	...96.249	766,990	796,878	930,878	.....	.....39,724	.....	.....	...5.400	...15.570	MON...	3,586	...40,341	11/18/2011.	06/25/2034.
86359D	KA	4	SASC 2005-14 4A1.....	.....	..	..	2.4	...1FM	2,041,496	...98.175	2,050,375	2,088,487	1,910,357	.....	.....(1,784)	.....	.....	...5.750	...5.670	MON...	10,007	...120,088	09/19/2013.	07/25/2035.
86359D	NP	8	SASC 2005-15 2A5.....	.....	..	..	2.4	...1FM	1,512,449	...98.285	1,615,777	1,643,966	1,187,869	.....	.....25,606	.....	.....	...5.500	...12.310	MON...	7,535	...90,418	05/19/2011.	08/25/2035.
86359D	QL	4	SASC 2005-16 1A2.....	.....	..	..	2.4	...1FM	2,276,553	...99.817	2,469,990	2,474,514	2,243,701	.....	.....35,181	.....	.....	...5.500	...7.270	MON...	11,342	...136,097	09/28/2011.	09/25/2035.
86359D	QM	2	SASC 2005-16 1A3.....	.....	..	..	2.4	...1FM	1,029,336	...99.817	1,167,562	1,169,700	1,012,416	.....	.....28,155	.....	.....	...5.500	...13.700	MON...	5,361	...64,333	11/01/2011.	09/25/2035.
86359D	SN	8	SASC 2005-17 4A4.....	.....	..	..	2.4	...1FM	2,382,860	...103.845	2,597,888	2,501,690	2,375,837	.....	.....8,645	.....	.....	...5.500	...6.870	MON...	11,466	...137,593	09/28/2011.	10/25/2035.
86359D	UN	5	LXS 2005-5N 1A3.....	.....	..	..	2.4	...1FM	3,473,286	...77.079	4,249,514	5,513,153	3,527,272	.....	.....459,301	.....	.....	...1.982	...11.500	MON...	2,125	...83,436	06/12/201	

SCHEDULE D - PART 1

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

E10.93

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86364J	AD	9	SARM 2007-9 2A1					2.4	1FM	70,351	90.380	161,996	179,238	59,083		27,911			3.745	89.980	MON...	559	6,277	05/01/2009.	10/25/2047.
86789M	AN	7	STALT 2005-1F 2A3					2.4	1FM	2,219,013	97.773	2,862,981	2,928,183	1,955,866		149,131			5.750	17.580	MON...	14,031	168,371	06/29/2011.	12/25/2035.
87222E	AC	2	TBW 2007-1 A3					2.4	1FM	2,654,566	54.604	1,985,634	3,636,391	1,798,697					5.880	5.880	MON...	17,818	75,212	06/04/2008.	03/25/2037.
881561	HG	2	TMTS 2004-6SL B3					2.4	4FM	755,503	105.994	765,715	722,409	773,867		18,364			8.000	6.120	MON...	4,617	36,205	11/02/2017.	06/25/2034.
881561	JF	2	US881561C693					4	1FM	881,156	64.369	537,628	835,219	885,577		4,421			2.212	5.390	MON...	359	3,243	11/01/2017.	08/25/2034.
881561	WS	9	TMTS 2005-9HGS M1					2.4	1FM	2,102,750	95.327	2,119,197	2,223,074	2,079,658		30,865			4.250	5.950	MON...	7,813	27,330	12/04/2017.	08/25/2035.
881561	YE	8	TMTS 2005-11 1M1B					2.4	1FM	3,215,364	106.287	4,526,519	4,258,760	3,823,414		279,539			2.027	10.360	MON...	1,679	76,079	11/23/2015.	11/25/2036.
885220	EJ	8	TMST 2003-5 B2					2.4	1FM	733,920	51.082	465,722	911,702	681,948		17,944			3.263	5.200	MON...	2,479	27,181	06/20/2014.	10/25/2043.
885220	HF	3	TMST 2005-1 B1					2.4	1FM	2,999,507	90.772	3,134,065	3,452,669	2,967,480		54,430			3.177	5.670	MON...	9,143	104,665	04/16/2014.	04/25/2045.
88522U	AH	0	TMST 2008-1 4A2					2.4	1FM	38,205	25.558	36,847	144,169	634		3,822			4.961	63.970	MON...	596	7,952	01/30/2015.	04/25/2038.
88522Y	AC	3	TMST 2007-4 3A1					2.4	1FM	385,152	100.699	393,253	390,521	380,631		1,306			3.466	4.730	MON...	1,128	18,309	12/14/2010.	09/25/2037.
91830L	AK	4	VOLT 2015-NPL8 A2					2.4	5*GI	2,390,312	98.930	2,469,715	2,496,410	2,477,687		47,050			4.500	6.670	MON...	1,560	112,338	01/29/2016.	06/26/2045.
92911M	AA	4	VCBAS 2009-1 KAA3					2.4	5*GI	1,804,152	18.247	1,646,041		1,702,695		(101,457)			1.462	5.140	MON...	2,198	251,566	08/16/2017.	02/26/2037.
92927B	AB	8	WAMU 2007-OA6 1A1B					2.4	1FM	1,026,076	26.383	969,001	3,672,754	905,851		36,122			1.811	8.660	MON...	5,545	35,421	04/27/2017.	07/25/2047.
933634	AJ	6	WAMU 2007-HY3 4A1					2.4	1FM	2,343,324	99.390	3,196,513	3,216,120	2,189,224		245,319			3.313	18.580	MON...	8,880	101,036	03/01/2012.	03/25/2037.
93363E	AA	3	WAMU 2006-AR10 1A1					2.4	1FM	2,508,115	96.840	3,373,421	3,483,493	2,390,325		198,828			3.235	12.880	MON...	9,392	105,220	02/06/2012.	09/25/2036.
93363X	AC	7	WMHE 2007-HE4 2A2					2.4	1FM	2,490,581	70.794	2,870,085	4,054,091	2,573,207		102,654			1.682	4.980	MON...	1,326	49,057	12/07/2016.	07/25/2047.
93363X	AD	5	WMHE 2007-HE4 2A3					2.4	1FM	845,088	71.125	948,434	1,333,473	871,543		31,142			1.722	4.670	MON...	447	16,675	07/31/2014.	07/25/2047.
93364F	AA	9	WAMU 2007-HY7 1A1					2.4	1FM	2,300,653	84.512	2,817,875	3,334,280	1,740,732		231,153			3.289	14.960	MON...	9,139	105,053	08/13/2008.	07/25/2037.
939336	ZJ	1	WMALT 2005-1 1A6					2.4	1FM	117,005	9.535	27,329	286,593	27,329	(89,676)				5.500	(73.450)	MON...	1,314	14,449	12/06/2013.	03/25/2035.
93934F	AD	4	WMALT 2005-5 CB4					2.4	2FM	2,906,542	93.145	2,829,174	3,037,374	2,906,542					5.500	4.210	MON...	13,921	166,909	05/20/2014.	07/25/2035.
93934F	NT	5	WMALT 2006-3 4CB					2.4	1FM	511,157	79.942	585,849	732,842	425,299		(12,146)			6.500	9.430	MON...	3,970	45,540	04/30/2014.	03/25/2036.
93934N	AJ	4	WMALT 2006-5 1A9					2.4	1FM	1,795,114	90.877	2,330,503	2,564,448	1,726,397					6.250	6.250	MON...	13,357	160,278	05/12/2011.	07/25/2036.
93935F	AB	7	WMALT 2006-AR6 1A1B					2.4	6FM	295,773	64.580	478,842	741,460	478,842	(5,483)	(40,090)			1.802	4.730	MON...	260	6,574	07/20/2016.	07/25/2046.
93936F	AA	8	WMALT 2007-OC1 A1					2.4	1FM	263,891	91.005	774,696	851,263	265,680		78,157			1.792	47.210	MON...	297	11,276	05/07/2009.	01/25/2047.
93936H	AA	4	WMALT 2007-2 1A1					2.4	1FM	196,356	59.565	203,179	341,103	174,734		(25,303)			7.000	6.470	MON...	587	24,898	10/06/2014.	04/25/2037.
93936N	AA	1	WMALT 2007-4 1A1					2.4	1FM	2,288,904	99.301	2,836,698	2,856,666	2,084,969		82,811			5.500	12.650	MON...	13,093	157,117	10/20/2011.	06/25/2037.
93936P	AF	5	WMALT 2007-5 A6					2.4	1FM	169,282	99.117	264,597	266,954	140,128		18,820			6.000	41.440	MON...	1,335	15,522	12/23/2008.	06/25/2037.
949773	AF	2	WFMBS 2007-6 A6					2.4	1FM	865,764	100.149	909,102	907,748	757,464		(3,406)			6.000	10.980	MON...	4,539	54,455	11/12/2013.	05/25/2037.
94979Y	AP	0	WFMBS 2003-O 1A11					2.4	1FM	101,592	102.341	111,051	108,510	101,692		1,676			3.609	4.760	MON...	326	3,285	10/01/2009.	01/25/2034.
9497EN	AF	0	WFHET 2005-3 M6					2.4	1FM	6,374,101	98.021	11,101,235	11,325,319	8,304,074		449,345			2.557	8.800	MON...	5,631	218,166	09/12/2013.	11/25/2035.
949812	AA	9	WFMBS 2004-I 1A1					2.4	1FM	117,973	102.017	122,977	120,545	117,973					3.676	2.780	MON...	332	3,973	06/20/2005.	07/25/2034.
94981Q	AD	0	WFMBS 2005-AR16 2A1					2.4	1FM	351,845	102.357	533,538	521,251	364,050		30,929			3.542	11.470	MON...	1,539	16,851	04/06/2009.	02/25/2034.
94981Q	AQ	1	WFMBS 2005-AR16 4A8					2.4	1FM	3,090,938	101.727	3,992,787	3,925,000	3,433,507		104,170			3.462	7.650	MON...	11,326	128,484	06/21/2012.	10/25/2035.
94981S	AE	4	WFMBS 2005-16 A2					2.4	1FM	227,033	102.571	291,090	283,791	228,461		15,475			5.000	14.060	MON...	1,182	14,188	10/24/2008.	01/25/2036.
94982A	AK	8	WFMBS 2004-Y 3A3					2.4	1FM	1,882,754	102.463	2,025,341	1,976,645	1,891,140		35,121			3.740	4.820	MON...	6,162	62,927	03/06/2012.	11/25/2034.
94982F	AT	8	WELLS FARGO MORTGAGE BACKED SE					4	1FM	461,939	19.559	161,343	824,890	161,343	(277,963)	(14,651)			5.500	1.070	MON...	3,781	3,882	11/07/2017.	04/25/2035.
949832	AW	9	WELLS FARGO MORTGAGE BACKED SE					4	1FM	53,206	2.386	7,054	295,590	7,054	(44,849)	(1,474)			5.500	3.260	MON...	1,355	1,440	11/07/2017.	12/25/2035.
949837	AE	8	WFMBS 2007-10 1A5					2.4	1FM	965,191	99.510	1,059,825	1,065,039	879,559		15,011			6.000	11.740	MON...	5,325	63,890	11/07/2011.	07/25/2037.
949837	AT	5	WFMBS 2007-10 1A18					2.4	1FM	1,555,884	99.510	1,595,125	1,602,972	1,323,765		20,435			6.000	10.020	MON...	8,015	96,141	09/05/2013.	07/25/2037.
949837	CF	3	WFMBS 2007-10 2A12					2.4	1FM	283,342	98.036	396,828	404,775	228,388		30,388			6.250	27.600	MON...	2,108	25,294	08/13/2008.	07/25/2037.
94983B	AT	6	WFMBS 2006-4 2A2					2.4	1FM	1,251,791	97.194	1,600,893	1,647,094	1,191,321		25,592			5.500	13.940	MON...	7,549	90,627	10/28/2008.	04/25/2036.

SCHEDULE D - PART 1

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

E10.94

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
94983H	AA	4	WFMB	2005-11 1A1	.....	..	2.4	1FM	3,222,372	102.856	3,266,589	3,175,871	3,222,372					5.500	4.910	MON...	14,556	174,705	11/06/2013.	11/25/2035.	
94983L	BB	2	WFMB	2006-2 3A1	.....	..	2.4	3FM	3,101,722	100.060	3,149,887	3,147,981	3,101,722					5.750	4.810	MON...	15,084	181,095	07/30/2013.	03/25/2036.	
94983S	AL	6	WFMB	2006-8 A9	.....	..	2.4	2FM	1,932,173	100.710	1,926,634	1,913,042	1,834,002		(40,999)			6.000	6.210	MON...	9,565	114,773	05/05/2014.	07/25/2036.	
94983T	AM	2	WFMB	2006-AR6 6A2	.....	..	2.4	1FM	202,287	87.798	286,274	326,059	202,287					3.614	(7.670)	MON...	982	10,487	05/09/2014.	03/25/2036.	
94984C	AF	3	WFMB	2006-AR11 A6	.....	..	2.4	1FM	1,194,791	95.496	1,315,336	1,377,370	1,130,633		72,721			3.484	8.260	MON...	3,999	44,991	04/25/2012.	08/25/2036.	
94984F	AC	3	WFMB	2006-11 A3	.....	..	2.4	1FM	855,438	95.569	897,164	938,752	774,678		(2,850)			6.000	10.130	MON...	4,694	56,280	08/19/2011.	09/25/2036.	
94984R	AA	1	WFMB	2006-15 A1	.....	..	2.4	1FM	980,726	99.811	1,060,400	1,062,398	876,449		15,899			6.000	10.050	MON...	5,312	63,707	03/15/2012.	11/25/2036.	
94984T	AG	4	WFALT	2007-PA1 A7	.....	..	2.4	1FM	1,657,581	94.296	2,141,145	2,270,659	1,371,900		38,013			6.000	18.300	MON...	11,353	136,136	06/02/2011.	03/25/2037.	
94984T	AH	2	WFALT	2007-PA1 A8	.....	..	2.4	1FM	637,091	80.921	1,195,460	1,477,312	551,114		103,581			2.092	32.690	MON...	515	23,701	04/09/2009.	03/25/2037.	
94984X	AA	8	WFMB	2007-2 1A1	.....	..	2.4	1FM	1,131,485	99.439	1,257,141	1,264,230	990,634		(366)			6.000	11.410	MON...	6,321	75,777	03/15/2012.	03/25/2037.	
94984X	AN	0	WFMB	2007-2 1A13	.....	..	2.4	1FM	2,662,675	99.439	2,870,186	2,886,369	2,353,492		(35,302)			6.000	9.840	MON...	14,432	173,007	07/17/2012.	03/25/2037.	
94985F	AA	6	WFALT	2007-PA2 1A1	.....	..	2.4	1FM	3,828,678	99.691	4,642,047	4,656,414	3,486,753		199,047			6.000	16.830	MON...	23,274	279,391	06/06/2012.	06/25/2037.	
94985G	AH	9	WFALT	2007-PA3 3A1	.....	..	2.4	1FM	4,598,244	95.331	5,024,136	5,270,194	4,085,603		(37,556)			6.250	12.490	MON...	27,449	329,371	11/19/2013.	07/25/2037.	
94985J	AK	6	WFMB	2007-7 A10	.....	..	2.4	1FM	1,059,807	99.430	1,217,358	1,224,325	974,222		35,955			6.000	14.680	MON...	6,122	73,431	11/04/2011.	06/25/2037.	
94985J	BM	1	WFMB	2007-7 A36	.....	..	2.4	1FM	1,566,958	99.430	1,623,920	1,633,214	1,329,298		(11,830)			6.000	10.840	MON...	8,166	97,961	12/13/2013.	06/25/2037.	
94985J	CA	6	WFMB	2007-7 A49	.....	..	2.4	1FM	1,581,692	99.430	1,757,196	1,767,253	1,443,241		36,062			6.000	13.160	MON...	8,836	105,994	09/21/2011.	06/25/2037.	
94985R	AQ	5	WFMB	2007-4 A15	.....	..	2.4	1FM	2,398,238	101.220	2,699,701	2,667,147	2,398,238					6.000	6.000	MON...	13,336	159,916	08/07/2007.	04/25/2037.	
94985T	AK	4	WFMB	2007-3 1A10	.....	..	2.4	1FM	2,491,834	98.380	2,628,321	2,671,591	2,132,739		(2,719)			5.500	13.030	MON...	12,245	146,910	01/13/2014.	04/25/2037.	
94985W	DT	5	WFMB	2007-11 A90	.....	..	2.4	1FM	21,714	101.075	24,250	23,992	18,925		373			6.000	15.460	MON...	120	1,439	04/16/2009.	08/25/2037.	
94986A	AB	4	WFMB	2007-8 1A2	.....	..	2.4	1FM	1,142,987	100.300	1,265,273	1,261,487	1,029,067		23,453			6.000	14.970	MON...	6,307	75,671	03/15/2012.	07/25/2037.	
94986A	AX	6	WFMB	2007-8 1A22	.....	..	2.4	2FM	2,070,184	100.300	2,185,747	2,179,204	2,070,184					6.000	5.360	MON...	10,896	130,721	06/05/2013.	07/25/2037.	
94986X	AF	5	WFMLT	2010-RR2 2A2	.....	..	2.4	1FM	2,521,254	101.397	2,726,912	2,689,338	2,665,891		21,430			5.500	6.140	MON...	12,326	147,927	01/25/2011.	04/27/2035.	
949922	AA	6	WFALT	2007-PA5 1A1	.....	..	2.4	1FM	2,045,298	96.928	2,175,548	2,244,497	1,780,628		(36,951)			6.250	9.600	MON...	11,690	140,272	03/01/2012.	11/25/2037.	
984582	AA	4	YMLT	2007-1 A	.....	..	2.4	1FM	8,257	44.536	8,705	19,547	8,257					1.952	5.570	MON...	7	290	10/06/2014.	06/25/2037.	
BCC01I	M3	9	EFL0T	1998-3 R	.....	..	2.4	6FM	896,010	66.405	595,000	896,010	595,000	(204,492)						MON...		2,085	04/30/2015.	11/25/2024.	
BCC02I	5J	2	FPLUS	1998-5 R	.....	..	2	6FM				5,000,000								MON...			04/29/2015.	12/10/2024.	
BCC02W	IN	8	HGELT	1999-1 CTFS	.....	..	2.4	6FM	1,575,000	77.777	1,225,000	1,575,000	1,225,000	125,000						MON...			04/29/2015.	08/15/2029.	
BCC03P	FT	2	PBHET	2000-2 X1	.....	..	2.4,6	2FE										5.292	(11.720)	MON...		31,442	06/06/2016.	08/25/2031.	
BCC0BM	HK	7	AMSI	2003-7 CE	.....	..	2.4	6FM	723,546	33.167	600,000	1,809,024	503,720	107,701					22.590	MON...		1,358	04/15/2015.	08/25/2033.	
BCC0DF	F0	6	BHLT	2003-1 X	.....	..	2.4	6FM	2,311,111	80.120	1,850,000	2,309,026	1,850,000	(461,111)						MON...		22,396	04/29/2015.	10/25/2034.	
BCC0DF	IV	5	ARSI	2003-W9 CE	.....	..	2	6FM	885,000	42.193	663,850	1,573,351	663,850	(186,150)					7.860	MON...			08/11/2016.	01/25/2034.	
BCC0DU	98	3	SAIL	2004-1 X	.....	..	2	6FM	9,481,162	9.555	7,300,000	76,393,645	7,300,000	(1,682,153)					7.960	MON...		161,643	06/09/2016.	02/25/2034.	
BCC28X	6W	9	SBFT	1999-2 D	.....	..	4	6FM	546,966	34.000	539,039	1,585,409	539,039	(7,927)				9.500	2.900	MON...	100,409	(120,995)	09/15/2016.	08/25/2028.	
IEA21C	ER	T	IRHE	2002-1	@.....	..	4	6FM	1,531,601	73.952	2,000,000	2,704,435	1,531,601						6.590	N/A		6,399	04/05/2017.	02/05/2029.	
IRHE31	CE	R	IRWHE	2003-1	@.....	..	.....	6FM	1,625,000	70.000	1,735,163	2,478,804	1,632,263		7,263				4.150	N/A			11/16/2017.	02/25/2028.	
80382S	AP	3	SAILN	2003-3 A	.....	D	4	1FM				78,253						7.750		MON...	67	21,986	08/01/2013.	04/27/2033.	
80382S	AR	9	SAILN	2003-5 A	.....	D	4	1FM				6,242						7.350		MON...	120	892	08/01/2013.	06/27/2033.	
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									1,034,992,507	XXX	1,184,883,054	2,355,796,816	999,508,390	(4,509,357)	17,319,504	307,270	0	XXX	XXX	XXX	3,918,643	51,639,073	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
06427D	AC	7	BACM	2017-BNK3 D	.....	..	2.4	1FM	202,069	81.304	203,260	250,000	205,261		3,193			3.250	5.930	MON...	677	6,771	02/02/2017.	02/15/2050.	
06540R	AU	8	BANK	2017	.....	..	4	1FM	385,499	77.099	385,499	500,000	385,847		348			2.800	6.270	MON...	1,167		12/05/2017.	11/15/2054.	
06541F	AJ	8	BANK	2017-BNK4 D	.....	..	2.4	1FM	822,930	83.499	834,993	1,000,000	832,139		9,210			3.357	5.830	MON...	2,798	20,981	05/03/2017.	05/15/2050.	
06541X	AV	2	BANK	2017-BNK7 D	.....	..	2.4	1FM	7,290,953	78.838	7,489,635	9,500,000	7,334,271		43,318			2.708	5.940	MON...	21,438	58,673	09/28/2017.	09/15/2060.	

SCHEDULE D - PART 1

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

E10.95

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F								Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	or	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	Amount Rec.		Contractual
				n	CHAR	Designation		to Obtain			Carrying Value	Increase	Accretion	Temporary	Change in				Accrued	During Year		Maturity
								Fair Value	Fair Value			(Decrease)		Impairment	B./A.C.V.							Date
06650A	AK	3	BANK-2017.....	.....	4	1FM	2,544,629	100.327	2,508,193	2,500,000	2,544,069		(560)			4.075	3.860	MON...	8,490	8,490	10/31/2017	11/15/2050
06650A	AU	1	BANK 2017-BNK8 D.....	.....	4	1FM	381,043	77.461	387,306	500,000	382,191		1,149			2.600	5.860	MON...	1,083	1,083	10/27/2017	11/15/2027
12515A	AN	0	CD 2016-CD2 D.....	.....	2,4	1FM	401,797	79.405	397,029	500,000	407,365		5,568			2.780	5.570	MON...	1,159	9,494	04/12/2017	11/10/2049
12515D	AV	6	CD 2017-CD4 C.....	.....	2,4	1FM	2,377,880	102.275	2,331,878	2,280,000	2,375,731		(2,149)			4.349	3.860	MON...	8,263	24,789	09/22/2017	05/10/2050
12515G	AM	9	CD 2017-CD3 D.....	.....	2,4	1FM	314,793	82.597	330,390	400,000	320,434		5,641			3.250	6.280	MON...	1,083	10,833	01/27/2017	02/10/2050
125354	AJ	9	CGRBS 2013-VN05 D.....	.....	4	1FM	1,676,793	98.049	1,715,863	1,750,000	1,724,605		3,994			3.584	4.060	MON...	5,227	63,591	03/15/2013	03/13/2035
12591K	AA	3	COMM 2013-CR12 A1.....	.....	2,4	1FM	1,393,132	99.824	1,392,747	1,395,203	1,393,148		17			1.295	1.800	MON...	1,506		12/18/2017	10/10/2046
12591T	AQ	9	COMM 2014-LC15 D.....	.....	2,4	2FM	12,712,031	86.521	11,247,768	13,000,000	12,811,073		27,856			4.943	5.430	MON...	53,560	651,680	03/02/2015	04/10/2047
12591V	AH	4	COMM 2014-CR16 B.....	.....	2,4	1FM	551,055	104.739	523,695	500,000	537,131		(5,335)			4.582	3.300	MON...	1,909	22,910	04/14/2015	04/10/2047
12591V	AQ	4	COMM 2014-CR16 D.....	.....	2,4	1FM	8,281,875	92.282	8,305,469	9,000,000	8,501,383		63,740			4.901	6.190	MON...	36,760	447,297	04/24/2014	04/10/2047
12592G	AG	8	COMM 2014-CR19 D.....	.....	2,4	4FM	7,634,219	85.113	6,809,077	8,000,000	7,722,904		35,358			4.715	5.550	MON...	31,438	382,607	06/02/2015	08/10/2047
12592L	AN	2	COMM 2014-CR20 D.....	.....	2,4	1FM	14,634,375	81.554	14,108,970	17,300,000	15,266,016		241,269			3.222	5.400	MON...	46,451	557,406	04/29/2015	11/10/2047
12592M	BQ	2	COMM 2014-LC17 C.....	.....	2,4	1FM	5,300,000	98.995	4,949,798	5,000,000	5,219,831		(28,140)			4.558	3.940	MON...	18,996	231,162	01/22/2015	10/10/2047
12592R	AL	3	COMM 2014-CR21 D.....	.....	2,4	1FM	15,297,656	84.043	14,287,405	17,000,000	15,688,195		153,110			3.915	5.440	MON...	55,478	676,270	05/05/2015	12/10/2047
12592R	BM	0	COMM 2014-CR21 C.....	.....	2,4	1FM	4,153,125	99.576	3,983,050	4,000,000	4,114,104		(13,834)			4.415	4.080	MON...	14,720	179,122	02/04/2015	12/10/2047
12593J	BK	1	COMM 2015-CR24 C.....	.....	2,4	1FM	1,970,313	101.328	2,026,580	2,000,000	1,974,928		2,644			4.378	4.720	MON...	7,297	88,737	04/29/2016	08/10/2055
12593Q	BJ	8	COMM 2015-CR26 C.....	.....	2,4	1FM	1,500,934	97.091	1,480,641	1,525,000	1,504,212		1,828			4.493	4.840	MON...	5,710	69,484	04/21/2016	10/10/2048
12595J	BA	1	CSAIL 2017-CX10 D.....	.....	2,4	1FM	439,590	87.917	439,590	500,000	439,844		255			4.113	5.830	MON...	1,714		12/13/2017	11/15/2050
12624S	AE	9	COMM 2013-CR12 D.....	.....	2,4	3FM	13,595,156	86.696	13,004,520	15,000,000	14,062,550		125,383			5.078	6.600	MON...	63,484	772,801	01/22/2014	10/10/2046
12624S	AJ	8	COMM 2013-CR12 F.....	.....	2,4	4FM	2,262,150	64.286	2,644,086	4,113,000	2,769,905		157,429			3.016	10.990	MON...	10,337	116,688	04/23/2014	10/10/2046
12624X	AD	0	COMM 2013-CR6 A4.....	C.....	2,4	1FM	1,018,359	101.351	1,013,518	1,000,000	1,012,491		(2,436)			3.101	2.850	MON...	2,584	31,010	08/21/2015	03/10/2046
12625U	AJ	2	COMM 2013-CR9 D.....	.....	2,4	3FM	1,928,750	85.976	1,719,531	2,000,000	1,948,316		7,807			4.253	4.940	MON...	7,090	86,282	05/28/2015	07/10/2045
12626B	AW	4	COMM 2013-CR10 D.....	.....	2,4	1FM	8,883,594	85.283	8,528,360	10,000,000	9,284,945		103,732			4.788	6.560	MON...	39,905	485,516	10/29/2013	08/10/2046
12626G	AT	0	COMM 2013-LC13 D.....	.....	2,4	3FM	1,384,437	98.163	1,310,483	1,335,000	1,379,171		(4,125)			5.041	4.730	MON...	5,609	68,257	02/25/2015	08/10/2046
126281	BE	3	CSAIL 2015-C1 B.....	.....	2,4	1FM	4,235,781	101.861	4,074,465	4,000,000	4,176,857		(22,733)			4.043	3.360	MON...	13,479	161,748	04/13/2015	04/15/2050
12629N	AL	9	COMM 2015-DC1 C.....	.....	2,4	1FM	15,079,688	96.779	14,516,855	15,000,000	15,071,238		(7,669)			4.352	4.420	MON...	54,405	661,968	01/14/2016	02/10/2048
12630B	AE	8	COMM 2013-CR13 D.....	.....	2,4	1FM	13,667,188	95.310	14,296,562	15,000,000	14,140,832		132,354			4.746	6.230	MON...	59,318	721,979	02/18/2014	12/10/2023
12630D	AE	4	COMM 2014-CR14 D.....	.....	2,4	1FM	668,250	92.861	626,815	675,000	672,992		1,868			4.596	5.060	MON...	2,586	31,269	05/13/2015	02/10/2047
12632Q	AE	3	COMM 2014-CR18 D.....	.....	2,4	1FM	970,000	87.151	871,513	1,000,000	976,982		2,692			4.734	5.310	MON...	3,946	48,013	04/29/2015	07/15/2047
12632Q	BC	6	COMM 2014-CR18 C.....	.....	2,4	1FM	1,591,230	101.607	1,524,120	1,500,000	1,566,318		(9,048)			4.734	4.070	MON...	5,918	72,020	02/12/2015	07/15/2047
17320D	AU	2	CGCMT 2013-GC11 D.....	.....	2,4	1FM	706,019	93.064	772,438	830,000	750,790		11,613			4.602	6.800	MON...	2,229	37,286	10/11/2013	04/10/2046
17325G	AL	0	CGCMT 2016-C3 D.....	.....	2,4	1FM	378,516	76.128	380,643	500,000	386,911		8,395			3.000	6.500	MON...	1,250	12,500	01/27/2017	11/15/2049
17325H	AA	2	CGCMT 2017-P7 D.....	.....	4	1FM	794,846	80.518	805,189	1,000,000	806,411		11,565			3.250	6.100	MON...	1,535	21,667	03/31/2017	04/14/2027
200474	BF	0	COMM 2015-LC19 B.....	.....	2,4	1FM	4,168,969	100.900	4,036,004	4,000,000	4,125,075		(16,140)			3.829	3.360	MON...	12,763	153,160	04/15/2015	02/10/2048
22545R	AN	6	CSMC 2006-TF2A J.....	.....	2,4	1FM	12,942,500	90.182	12,625,550	14,000,000	14,027,610		23,113			2.277	2.240	MON...	13,555	262,448	02/07/2014	10/15/2021
22546B	AH	3	CSMC 2007-C5 AM.....	.....	2,4	2FM	4,766,151	97.000	5,135,879	5,294,721	5,294,721		91,987			5.869	5.160	MON...	25,896	310,598	08/30/2012	09/15/2040
23312J	AQ	6	DBJPM 2017-C6 D.....	.....	2,4	1FM	419,844	82.506	412,530	500,000	420,129		285			3.238	5.520	MON...	1,349		12/14/2017	06/10/2050
30261N	AE	0	FREMF 2013-K25 B.....	.....	2,4	1FM	2,317,323	101.970	2,416,697	2,370,000	2,336,618		5,425			3.618	4.020	MON...	7,147	86,998	05/01/2014	11/25/2045
30261Q	AM	5	FREMF 2013-K26 C.....	.....	2,4	1FM	4,245,314	98.557	4,208,403	4,270,000	4,258,826		3			3.598	3.710	MON...	12,803	155,847	02/25/2015	12/25/2045
30265A	AQ	7	FREMF 2013-K33 C.....	.....	2,4	1FM	1,853,359	97.542	1,950,854	2,000,000	1,882,013		17,282			3.501	4.800	MON...	5,835	70,994	04/27/2016	08/25/2046
30285F	AG	4	FREMF 2014-K40 C.....	.....	2,4	1FM	6,105,000	98.333	5,899,985	6,000,000	6,072,874		(11,525)			4.071	3.940	MON...	20,360	247,733	02/06/2015	11/25/2047
30287E	AG	5	FREMF 2014-K41 C.....	.....	2,4	1FM	9,272,340	97.178	9,235,809	9,504,000	9,326,608		19,175			3.831	4.230	MON...	30,347	368,275	02/11/2015	11/25/2047
30287T	AQ	0	FREMF 2015-K49 C.....	.....	2,4	1FM	1,660,625	95.460	1,909,208	2,000,000	1,718,474		27,963			3.720	6.220	MON...	6,201	75,474	11/12/2015	08/25/2025

SCHEDULE D - PART 1

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

E10.96

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30288B	AE	5	FREMF 2015-K721 B.....	.....	..	..	2.4	1FM	2,806,406	101.129	3,033,898	3,000,000	2,850,680	.....	26,863	.....	.....	3.564	4.860	MON...	8,912	108,396	04/28/2016.	11/25/2047.
30288L	AN	3	FREMF 2016-K53 B.....	.....	..	..	2.4	1FM	996,250	102.947	1,029,470	1,000,000	996,641	.....	110	.....	.....	4.018	4.160	MON...	3,349	40,759	07/20/2016.	03/25/2049.
30288R	AE	0	FREMF 2016-K54 B.....	.....	..	..	2.4	1FM	1,739,609	102.825	1,799,438	1,750,000	1,740,733	.....	506	.....	.....	4.050	4.220	MON...	5,908	71,901	07/18/2016.	02/25/2026.
30290F	AG	7	FREMF 2012-K707 C.....	.....	..	..	2.4	1FM	1,702,742	100.565	1,684,466	1,675,000	1,679,067	.....	(8,086)	.....	.....	3.883	3.480	MON...	5,421	65,996	12/03/2014.	01/25/2047.
30290W	AE	5	FREMF 2012-K23 B.....	.....	..	..	2.4	1FM	2,458,984	102.085	2,552,135	2,500,000	2,473,760	.....	4,129	.....	.....	3.655	3.970	MON...	7,616	92,700	05/07/2014.	10/25/2045.
30291G	AQ	2	FREMF 2013-K27 C.....	.....	..	..	2.4	1FM	6,539,727	98.029	6,538,557	6,670,000	6,590,603	.....	11,038	.....	.....	3.495	3.810	MON...	19,429	236,529	02/25/2015.	01/25/2046.
30291H	AG	2	FREMF 2013-K28 C.....	.....	..	..	2.4	1FM	3,417,617	97.950	3,428,272	3,500,000	3,441,876	.....	8,594	.....	.....	3.489	3.910	MON...	10,179	123,941	02/10/2015.	06/25/2046.
30291M	AQ	9	FREMF 2013-K31 C.....	.....	..	..	2.4	1FM	980,625	98.327	983,279	1,000,000	988,125	.....	1,565	.....	.....	3.628	3.940	MON...	3,024	36,756	02/27/2015.	07/25/2046.
30291R	AA	3	FREMF 2013-K34 B.....	.....	..	..	2.4	1FM	3,111,094	102.236	3,067,093	3,000,000	3,075,250	.....	(14,032)	.....	.....	3.736	3.270	MON...	9,342	113,678	04/14/2015.	09/25/2046.
30291W	AQ	7	FREMF 2014-K36 C.....	.....	..	..	2.4	1FM	4,186,250	101.467	4,058,682	4,000,000	4,128,157	.....	(20,470)	.....	.....	4.360	3.830	MON...	14,534	176,726	01/21/2015.	12/25/2046.
30291Y	AJ	9	FREMF 2014-K716 B.....	.....	..	..	2.4	1FM	2,021,754	102.654	2,053,096	2,000,000	2,009,916	.....	(3,918)	.....	.....	3.950	3.920	MON...	6,584	80,120	09/17/2014.	08/25/2047.
30292C	AJ	6	FREMF 2014-K38 B.....	.....	..	..	2.4	1FM	1,068,477	104.319	1,043,193	1,000,000	1,048,156	.....	(7,158)	.....	.....	4.222	3.520	MON...	3,518	42,866	01/16/2015.	06/25/2047.
30292C	AL	1	FREMF 2014-K38 C.....	.....	..	..	2.4	1FM	2,667,188	102.616	2,565,415	2,500,000	2,617,868	.....	(17,374)	.....	.....	4.635	3.860	MON...	9,656	117,490	01/21/2015.	06/25/2047.
30292G	AQ	1	FREMF 2014-K39 C.....	.....	..	..	2.4	1FM	6,383,203	99.639	6,476,554	6,500,000	6,409,378	.....	8,804	.....	.....	4.156	4.480	MON...	22,513	273,569	12/03/2014.	08/25/2047.
30292N	AK	9	FREMF 2015-K44 C.....	.....	..	..	2.4	1FM	13,728,203	95.668	14,350,223	15,000,000	13,976,682	.....	110,589	.....	.....	3.683	4.920	MON...	46,050	560,521	11/06/2015.	01/25/2048.
30292P	AG	3	FREMF 2015-K45 C.....	.....	..	..	2.4	1FM	957,494	95.818	958,185	1,000,000	965,407	.....	4,072	.....	.....	3.590	4.280	MON...	598	39,414	05/01/2015.	01/25/2025.
30292R	AL	8	FREMF 2015-K46 C.....	.....	..	..	2.4	1FM	9,096,920	95.503	9,550,334	10,000,000	9,287,754	.....	77,116	.....	.....	3.695	4.980	MON...	30,792	374,659	06/05/2015.	04/25/2048.
30293A	AQ	3	FREMF 2015-K47 C.....	.....	..	..	2.4	1FM	2,670,486	96.239	2,887,191	3,000,000	2,736,121	.....	27,850	.....	.....	3.586	5.150	MON...	8,966	109,454	07/24/2015.	06/25/2048.
30293W	AG	7	FREMF 2015-K50 C.....	.....	..	..	2.4	1FM	813,125	96.439	964,392	1,000,000	842,884	.....	15,212	.....	.....	3.779	6.580	MON...	3,149	38,329	12/04/2015.	08/25/2025.
30293X	AL	4	FREMF 2015-K51 C.....	.....	..	..	2.4	1FM	1,596,406	97.177	1,943,546	2,000,000	1,655,593	.....	31,831	.....	.....	3.952	7.030	MON...	6,588	80,186	12/09/2015.	10/25/2048.
302947	AG	1	FREMF 2016-K60 C.....	.....	..	..	2.4	1FM	201,934	92.210	230,525	250,000	205,337	.....	3,404	.....	.....	3.536	6.350	MON...	737	8,231	01/19/2017.	12/25/2049.
302949	AS	1	FREMF 2017-K62 C.....	.....	..	..	2.4	1FM	212,453	94.695	236,739	250,000	214,683	.....	2,230	.....	.....	3.874	6.070	MON...	807	8,207	02/15/2017.	01/25/2027.
30294D	AN	3	FREMF 2016-K52 B.....	.....	..	..	2.4	1FM	421,812	102.579	512,895	500,000	433,409	.....	6,276	.....	.....	3.922	6.230	MON...	1,634	19,629	01/27/2016.	01/25/2049.
30295A	AQ	1	FREMF 2016-K722 C.....	.....	..	..	2.4	1FM	1,680,030	98.248	1,964,964	2,000,000	1,739,224	.....	39,641	.....	.....	3.835	7.030	MON...	6,392	77,794	06/22/2016.	07/25/2049.
30295R	AU	5	FREMF 2016-K59 C.....	.....	..	..	2.4	1FM	2,529,844	92.439	2,773,191	3,000,000	2,560,130	.....	30,286	.....	.....	3.575	5.860	MON...	8,938	81,940	03/08/2017.	11/25/2049.
30295X	AU	2	FREMF 2017-K724 C.....	.....	..	..	2.4	1FM	220,000	94.877	237,193	250,000	223,356	.....	3,356	.....	.....	3.487	5.770	MON...	726	8,124	01/26/2017.	11/25/2023.
30300H	AG	1	FREMF 2017-K63 B.....	.....	..	..	2.4	1FM	929,247	100.842	1,008,428	1,000,000	933,742	.....	4,495	.....	.....	4.004	4.900	MON...	3,337	29,595	03/07/2017.	02/25/2050.
30300Y	AU	3	FREMF 2017-K67 C.....	.....	..	..	2.4	1FM	2,075,407	94.321	2,122,233	2,250,000	2,079,056	.....	3,649	.....	.....	3.944	5.010	MON...	7,395	22,439	09/22/2017.	08/25/2027.
30301T	AG	4	FREMF 2017-K725 C.....	.....	..	..	2.4	1FM	466,609	97.010	485,051	500,000	469,431	.....	2,822	.....	.....	3.879	5.160	MON...	1,617	13,154	04/12/2017.	02/25/2024.
30302X	AG	4	FREMF MORTGAGE TRUST.....	.....	..	..	4	1FM	2,926,875	96.221	2,886,652	3,000,000	2,927,830	.....	955	.....	.....	4.072	4.430	MON...	10,182	10,182	11/01/2017.	05/25/2027.
30304B	AG	0	FREMF MORTGAGE TRUST.....	.....	..	..	4	1FM	971,875	96.557	965,570	1,000,000	972,430	.....	555	.....	.....	3.744	4.260	MON...	3,120	3,120	11/01/2017.	07/25/2024.
30305E	AG	3	FREMF MORTGAGE TRUST.....	.....	..	..	4	1FM	694,743	93.604	702,030	750,000	695,605	.....	862	.....	.....	3.975	4.990	MON...	2,485	4,888	10/18/2017.	08/25/2027.
30305G	AU	7	FREMF MORTGAGE TRUST.....	.....	..	..	4	1FM	227,306	95.862	227,194	237,000	227,468	.....	162	.....	.....	3.647	4.370	MON...	720	720	10/31/2017.	09/25/2024.
30305K	AJ	3	FREMF MORTGAGE TRUST.....	.....	..	..	4	1FM	3,131,308	95.253	3,130,987	3,287,000	3,132,828	.....	1,520	.....	.....	3.726	4.360	MON...	10,207	10,207	11/08/2017.	10/25/2049.
30306H	AU	4	FREMF 2017-K729 C.....	.....	..	..	2.4	1FM	4,738,010	94.760	4,738,010	5,000,000	4,739,325	.....	1,315	.....	.....	3.674	4.600	MON...	15,312	.....	12/15/2017.	11/25/2024.
3137BN	N2	6	FHMS KP03 A2.....	.....	..	..	2.4	1FM	427,824	99.553	425,874	427,784	428,173	.....	(2,192)	.....	.....	1.780	1.560	MON...	635	3,807	06/22/2017.	07/25/2019.
3137BP	W5	4	FHMS KF17 A.....	C.....	..	..	2.4	1FM	1,301,206	100.313	1,303,651	1,299,582	1,306,816	.....	3,680	.....	.....	1.793	2.290	MON...	453	20,613	06/28/2016.	03/25/2023.
357081	AE	8	FREMF 2015-K720 B.....	.....	..	..	2.4	1FM	1,778,125	100.295	2,005,904	2,000,000	1,832,230	.....	30,942	.....	.....	3.388	5.610	MON...	5,648	68,747	01/20/2016.	07/25/2022.
35708T	AU	1	FREMF 2017-K726 C.....	.....	..	..	2.4	1FM	293,297	97.182	291,546	300,000	293,316	.....	19	.....	.....	3.971	4.550	MON...	993	.....	12/21/2017.	07/25/2049.
35708V	AU	6	FREMF MORTGAGE TRUST.....	.....	..	..	4	1FM	4,668,545	93.370	4,668,545	5,000,000	4,670,503	.....	1,958	.....	.....	3.802	4.760	MON...	15,844	.....	11/30/2017.	12/25/2049.
36197X	AB	0	GSMS 2013-GC12 D.....	.....	..	..	2.4	1FM	4,301,563	86.086	4,304,344	5,000,000	4,584,229	.....	62,273	.....	.....	4.442	6.500	MON...	18,509	225,489	06/20/2013.	06/10/2046.
36198F	BB	7	GSMS 2013																					

SCHEDULE D - PART 1

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

E10.97

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36248G	AJ	9	GSMS 2013-GC16 B					2.4	1FM	468,681	107.392	440,307	410,000	451,144		(6,682)			5.161	3.220	MON...	1,763	21,160	04/13/2015.	11/10/2046.
36251P	AL	8	GS MORTGAGE SECURITIES CORP II					4	1FM	5,648,219	100.708	5,643,704	5,604,000	5,647,509		(710)			4.123	3.940	MON...	19,258	37,929	10/27/2017.	10/10/2049.
36251X	AA	5	GS MORTGAGE SECURITIES CORP II					4	1FM	2,128,906	83.343	2,083,575	2,500,000	2,131,761		2,855			3.233	5.650	MON...	6,735		12/01/2017.	11/10/2049.
36252R	AG	4	GSMS 2014-GC18 D					2.4	1FM	967,813	85.588	855,889	1,000,000	978,086		3,264			4.943	5.600	MON...	4,120	50,133	10/03/2014.	01/10/2047.
36252W	AL	2	GSMS 2014-GC20 G					2.4	1FM	1,473,008	20.770	1,473,008	7,092,000	1,473,008		249,338	3,218,534		3.674	11.770	MON...	21,713	260,560	05/07/2014.	04/10/2047.
36253P	AK	8	GSMS 2017-GS6 D					2.4	1FM	402,969	81.311	406,559	500,000	406,535		3,567			3.243	5.980	MON...	1,351	6,756	07/11/2017.	05/10/2050.
46630J	AE	9	JPMCC 2007-LDPX AM					2.4	1FM	1,539,586	100.271	1,532,746	1,528,599	1,528,599		3,968			5.464	4.800	MON...	6,960	83,523	07/10/2013.	01/15/2049.
46630J	AP	4	JPMCC 2007-LDPX AJS					2.4	1FM	2,962,563	25.953	3,139,108	12,095,239	2,962,563			3,049,917		5.395	5.390	MON...	54,378	752,685	09/24/2014.	01/15/2049.
46637W	AQ	6	JPMCC 2012-CBX E					2.4	1FM	4,731,250	99.182	4,959,118	5,000,000	4,822,868		24,751			5.213	6.160	MON...	21,724	264,289	11/05/2013.	06/15/2045.
46639E	AN	1	JPMCC 2012-LC9 D					2.4	1FM	4,166,529	100.631	4,002,131	3,977,000	4,096,949		(24,082)			4.371	3.780	MON...	14,489	176,988	01/28/2015.	12/15/2047.
46639J	AD	2	JPMCC 2013-C10 A4			C		2.4	1FM	928,018	100.820	938,893	931,256	928,662		1,729			2.875	2.950	MON...	2,231	38,385	09/11/2015.	12/15/2047.
46640L	AN	2	JPMBB 2013-C14 D					2.4	1FM	2,232,400	90.519	2,083,751	2,302,000	2,254,898		9,123			4.568	5.250	MON...	8,765	106,593	06/23/2015.	08/15/2046.
46641W	AG	2	JPMBB 2014-C19 D					2.4	1FM	7,306,480	89.546	7,163,684	8,000,000	7,508,222		61,687			4.660	6.030	MON...	31,072	378,384	09/18/2014.	04/15/2047.
46642C	AK	6	JPMCC 2014-C20 D					2.4	1FM	4,657,031	81.677	4,083,872	5,000,000	4,751,126		31,094			4.571	5.680	MON...	19,049	231,760	10/30/2014.	07/15/2047.
46642C	BQ	2	JPMCC 2014-C20 C					2.4	1FM	5,691,203	100.449	5,445,382	5,421,000	5,618,374		(26,443)			4.571	4.050	MON...	20,653	251,275	02/17/2015.	07/15/2047.
46642E	AJ	5	JPMBB 2014-C21 D					2.4	1FM	6,501,875	85.371	5,975,990	7,000,000	6,636,387		42,752			4.662	5.780	MON...	27,196	330,752	09/25/2014.	08/15/2047.
46642E	BE	5	JPMBB 2014-C21 C					2.4	1FM	3,834,746	100.735	3,601,282	3,575,000	3,761,707		(25,761)			4.662	3.850	MON...	13,889	168,920	01/23/2015.	08/15/2047.
46642N	AJ	5	JPMBB 2014-C22 D					2.4	1FM	13,849,219	86.243	12,936,572	15,000,000	14,152,664		99,216			4.558	5.750	MON...	56,988	693,419	10/09/2014.	09/15/2047.
46642N	BK	1	JPMBB 2014-C22 C					2.4	1FM	10,432,031	100.457	10,045,705	10,000,000	10,343,353		(46,872)			4.558	4.070	MON...	37,992	462,279	03/02/2015.	09/15/2047.
46643A	AG	8	JPMBB 2014-C23 D					2.4	1FM	15,065,625	86.161	14,647,433	17,000,000	15,579,646		168,735			3.957	5.630	MON...	56,068	683,426	10/10/2014.	09/15/2047.
46643L	AA	7	JPMCC 2014-CBM A			C		4	1FM	2,035,984	99.999	2,049,998	2,050,000	2,049,911		281			2.459	2.180	MON...	2,301	40,334	10/05/2015.	10/15/2029.
46643P	BL	3	JPMBB 2014-C25 C					2.4	1FM	5,297,813	99.504	4,975,210	5,000,000	5,217,995		(28,272)			4.445	3.820	MON...	18,525	225,445	02/03/2015.	11/15/2047.
46643T	AL	6	JPMBB 2014-C26 D					2.4	1FM	4,510,156	85.251	4,262,563	5,000,000	4,617,798		41,953			3.923	5.360	MON...	16,351	199,240	04/30/2015.	01/15/2048.
46643T	BG	6	JPMBB 2014-C26 C					2.4	1FM	5,215,593	98.962	4,872,924	4,924,000	5,134,703		(28,631)			4.423	3.780	MON...	18,154	220,831	02/03/2015.	01/15/2048.
46644A	BL	5	JPMBB 2015-C27 B					2.4	1FM	514,590	99.673	498,367	500,000	510,797		(1,489)			3.898	3.570	MON...	1,624	19,491	04/13/2015.	02/15/2048.
46648K	AC	0	JPMDB COMMERCIAL MORTGAGE SECU					4	1FM	405,781	80.489	402,446	500,000	406,755		974			3.000	5.580	MON...	1,250	1,250	11/09/2017.	10/15/2050.
50180C	AG	5	LBUBS 2006-C7 AJ					2.4	1FM	7,616,745	75.736	8,012,888	10,580,010	7,252,406		83,010			5.407	14.150	MON...	31,781	455,273	07/07/2014.	11/15/2038.
61690G	AT	8	MSBAM 2014-C14 D					2.4	1FM	886,563	92.275	922,760	1,000,000	901,875		13,502			4.823	7.190	MON...	4,019	48,947	11/09/2016.	02/15/2047.
61745M	2J	1	MSC 2005-IQ9 B					2.4	1FM	2,477,031	100.667	2,516,698	2,500,000	2,495,182		(33)			4.860	4.970	MON...	10,125	121,500	05/16/2011.	07/15/2056.
61762T	AN	6	MSBAM 2013-C11 D					2.4	1FM	12,899,816	85.998	12,899,816	15,000,000	12,899,816		59,230	1,669,999		4.363	5.080	MON...	54,613	664,544	02/19/2015.	08/15/2046.
61763M	AR	1	MSBAM 2014-C16 D					2.4	1FM	3,782,500	88.109	3,524,392	4,000,000	3,840,348		19,349			4.754	5.670	MON...	15,850	192,873	11/19/2014.	06/15/2047.
61763M	AX	8	MSBAM 2014-C16 G					2.4	1FM	3,605,529	42.160	3,605,529	8,552,000	3,605,529		269,439	2,384,845		3.586	10.290	MON...	25,556	306,675	07/18/2014.	06/15/2047.
61763X	AA	4	MSBAM 2014-C18 A1					2.4	1FM	649,247	99.874	649,368	650,187	649,283		36			1.686	1.880	MON...	914		12/13/2017.	10/15/2047.
61763X	AL	0	MSBAM 2014-C18 C					2.4	1FM	4,151,875	97.288	3,891,524	4,000,000	4,123,027		(16,169)			4.635	4.070	MON...	15,451	181,820	02/26/2015.	10/15/2047.
61763X	AT	3	MSBAM 2014-C18 D					2.4	1FM	2,056,641	74.450	1,861,258	2,500,000	2,171,085		38,307			3.389	5.860	MON...	7,060	84,725	10/29/2014.	10/15/2047.
61764R	BL	1	MSBAM 2015-C20 C					2.4	1FM	14,067,963	98.859	13,622,907	13,780,000	13,989,524		(28,837)			4.461	4.320	MON...	51,237	623,396	02/13/2015.	02/15/2048.
61764X	BP	9	MSBAM 2015-C21 C					2.4	1FM	6,921,915	97.787	6,712,126	6,864,000	6,921,678		(9,091)			4.160	4.110	MON...	23,799	289,605	03/05/2015.	03/15/2048.
90270R	AL	8	UBSBB 2012-C4 D					2.4	1FM	5,145,000	85.182	5,110,966	6,000,000	5,477,195		87,024			4.513	6.830	MON...	22,395	273,064	10/04/2013.	12/10/2045.
90270R	BC	7	UBSBB 2012-C4 A3			C		2.4	1FM	203,098	100.087	198,319	198,145	199,844		(741)			2.532	2.160	MON...	418	5,019	12/06/2012.	12/10/2045.
91830C	AA	6	VNDO 2012-6AVE A			C		2.4	1FM	278,799	100.905	274,464	272,000	275,409		(709)			2.995	2.720	MON...	679	8,148	11/16/2012.	11/15/2030.
92890F	AC	0	WFRBS 2014-C20 D					2.4	1FM	14,563,435	76.642	13,029,188	17,000,000	15,280,907		212,559			3.986	6.020	MON...	56,468	677,620	03/03/2015.	05/15/2047.
92890K	AJ	4	WFRBS 2014-C22 D					2.4	1FM	20,131,455	79.757	17,702,099	22,195,000	20,610,350		186,235			3.905	5.320	MON...	72,242	880,777	04/30/2015.	09/15/2057.
92890P	BG	8	WFRBS 2013-C14 D					2.4	1FM	6,232,813	91.425	6,856,910	7,500,000	6,686,155		119,070			3.994	6.560	MON...	24,968	304,884	10/25/2013.	06/15/2046.

SCHEDULE D - PART 1

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

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92936C	AY	5	WFRBS 2011-C4 E.....	.....	..	..	2.4	...1FM	2,773,125	...88.079	2,642,378	3,000,000	2,879,832	.....	.....27,149	.....	.....	.....	.....5.246	6.690	MON...	13,117	159,507	09/04/2013.	06/15/2044.	
92938V	AA	3	WFRBS 2014-C19 D.....	.....	..	..	2.4	...1FM	4,532,031	...86.801	4,340,058	5,000,000	4,665,408	.....	.....42,978	.....	.....	.....	.....4.234	5.610	MON...	17,642	211,700	09/22/2014.	03/15/2047.	
92939F	AE	9	WFRBS 2014-C21 D.....	.....	..	..	2.4	...1FM	12,611,895	...79.461	11,919,215	15,000,000	13,274,037	.....	.....210,077	.....	.....	.....	.....3.497	5.710	MON...	43,713	524,550	09/19/2014.	08/15/2047.	
92939H	AJ	4	WFRBS 2014-C23 D.....	.....	..	..	2.4	...1FM	17,746,222	...80.196	15,693,777	19,569,198	18,165,879	.....	.....164,720	.....	.....	.....	.....3.991	5.420	MON...	65,102	793,048	05/12/2015.	10/15/2057.	
94988Q	AU	5	WFCM 2013-LC12 D.....	.....	..	..	2.4	...3FM	9,067,775	...83.753	8,375,385	10,000,000	9,372,734	.....	.....89,983	.....	.....	.....	.....4.290	5.770	MON...	35,758	435,102	06/23/2015.	07/15/2046.	
94989C	BD	2	WFCM 2015-C26 C.....	.....	..	..	2.4	...1FM	6,921,761	...97.602	6,832,186	7,000,000	6,936,015	.....	.....7,280	.....	.....	.....	.....4.071	4.290	MON...	12,665	284,970	02/24/2015.	02/15/2048.	
94989D	BC	2	WFCM 2015-C27 C.....	.....	..	..	4	...1FM	4,749,775	...94.372	4,718,632	5,000,000	4,807,419	.....	.....21,132	.....	.....	.....	.....3.894	4.580	MON...	8,653	194,700	03/04/2015.	03/15/2025.	
94989W	AZ	0	WFCM 2015-C31 C.....	.....	..	..	2.4	...1FM	3,000,938	...101.507	3,045,228	3,000,000	3,000,310	.....	.....(647)	.....	.....	.....	.....4.610	4.740	MON...	11,526	140,250	04/27/2016.	11/15/2048.	
95000G	AJ	3	WFCM 2016-BNK1 D.....	.....	..	..	2.4	...1FM	397,188	...80.065	400,329	500,000	404,701	.....	.....7,514	.....	.....	.....	.....3.000	5.950	MON...	1,250	12,500	01/30/2017.	08/15/2049.	
95001F	BD	6	WFCM 2017-RC1 C.....	.....	..	..	2.4	...1FM	5,203,125	...100.954	5,047,722	5,000,000	5,198,658	.....	.....(4,467)	.....	.....	.....	.....4.591	4.120	MON...	19,129	57,388	09/22/2017.	01/15/2060.	
95001M	AP	5	WFCM 2017-C38 D.....	.....	..	..	2.4	...1FM	2,374,284	...79.101	2,373,049	3,000,000	2,397,107	.....	.....22,823	.....	.....	.....	.....3.000	5.890	MON...	7,500	37,500	06/27/2017.	07/15/2050.	
96221Q	AM	5	WFRBS 2013-C18 D.....	.....	..	..	2.4	...1FM	14,453,906	...90.925	13,638,819	15,000,000	14,632,248	.....	.....60,863	.....	.....	.....	.....4.658	5.390	MON...	58,239	708,941	06/23/2015.	12/15/2046.	
76121V	AG	0	RSO 2015-CRE3 C.....	.....	D	..	2.4	...1FM	1,500,000	...100.023	1,500,351	1,500,000	1,500,000	.....	.....	.....	.....	.....	.....4.706	4.630	MON...	3,277	63,618	02/06/2015.	03/15/2032.	
3499999.		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							614,093,172	XXX	598,294,297	680,758,924	625,065,671	0	4,029,766	10,323,295	0	XXX	XXX	XXX	2,289,044	26,548,738	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
00110A	AE	4	AEPTC 2006-A A5.....	.....	..	..	4	...1FE	1,852,500	...104.296	2,085,924	2,000,000	1,972,067	.....	.....15,681	.....	.....	.....	.....5.306	6.380	JJ.....	53,063	106,126	12/04/2008.	07/01/2021.	
00164K	AG	2	ALM 2014-14A C.....	.....	..	..	2.4	...1AM	9,134,375	...100.485	10,048,560	10,000,000	9,307,488	.....	.....108,533	.....	.....	.....	.....4.827	6.480	JAJO..	84,489	464,282	01/25/2016.	07/28/2026.	
00176A	AU	9	AMMC 2012-11A DR.....	.....	..	..	2.4	...2AM	2,000,000	...100.431	2,008,630	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....5.627	5.760	JAJO..	19,698	107,797	10/17/2016.	10/30/2023.	
00178L	AE	9	AMMC 2017-21A D.....	.....	..	..	2.4	...2AM	5,550,000	...100.890	5,599,428	5,550,000	5,550,000	.....	.....	.....	.....	.....	.....4.486	4.550	FMAN..	51,184	.....	09/14/2017.	11/02/2030.	
00248P	AP	1	AVOCE 2014-1A A1R.....	.....	..	..	2.4	...1FE	3,000,000	...100.067	3,002,031	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....2.881	2.530	JAJO..	16,375	38,629	03/16/2017.	07/15/2026.	
020056	AZ	0	ALM 2012-5A CR3.....	.....	..	..	2.4	...2AM	1,000,000	...100.231	1,002,314	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....4.434	4.250	JAJO..	.....	.....	10/04/2017.	10/18/2027.	
03065K	AD	3	AMCAR 2015-1 A3.....	.....	..	..	2.4	...1FE	27,381	...99.986	27,373	27,377	27,377	.....	.....(22)	.....	.....	.....	.....1.260	1.250	MON...	22	332	01/20/2017.	11/08/2019.	
03065N	AD	7	AMCAR 2015-3 A3.....	.....	..	..	2.4	...1FE	1,147,805	...99.949	1,147,324	1,147,909	1,147,587	.....	.....(95)	.....	.....	.....	.....1.540	1.710	MON...	1,080	5,834	10/10/2017.	03/09/2020.	
03065T	AD	4	AMCAR 2016-4 A3.....	.....	..	..	2.4	...1FE	343,504	...99.347	342,750	345,000	343,673	.....	.....169	.....	.....	.....	.....1.530	1.930	MON...	337	440	11/14/2017.	07/08/2021.	
03763K	AB	2	AASET 2014-1 A.....	.....	..	..	4	...1AM	2,601,924	...100.000	2,601,924	2,601,924	2,601,924	.....	.....	.....	.....	.....	.....5.125	5.240	MON...	5,927	133,025	11/21/2014.	12/15/2029.	
03763K	AC	0	AASET 2014-1 B.....	.....	..	..	4	...3AM	996,250	...100.000	995,899	995,899	995,899	.....	.....	.....	.....	.....	.....7.375	7.610	MON...	3,264	72,863	11/21/2014.	12/15/2029.	
03765D	AU	4	APID 2014-18A CR MTGE.....	.....	..	..	4	...2AM	1,000,000	...100.275	1,002,750	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....4.430	4.710	JAJO..	8,737	22,663	04/04/2017.	07/22/2026.	
03766K	AA	1	AASET 2016-1A A.....	.....	..	..	2.4	...1FE	421,588	...101.811	419,973	412,500	419,946	.....	.....(2,526)	.....	.....	.....	.....4.875	4.150	MON...	782	18,417	02/07/2017.	03/17/2036.	
04941K	AL	3	ATCLO 2013-2A A3LR.....	.....	..	..	2.4	...1FE	2,250,000	...99.726	2,243,846	2,250,000	2,250,000	.....	.....	.....	.....	.....	.....3.256	3.350	FMAN..	9,158	18,774	07/18/2017.	02/17/2026.	
04941R	AN	4	ATCLO 2014-6A CR.....	.....	..	..	4	...1FE	250,000	...99.708	249,271	250,000	250,000	.....	.....	.....	.....	.....	.....3.384	3.830	JAJO..	1,833	6,163	02/02/2017.	10/15/2026.	
04964U	AE	9	ATRM 11A SUB.....		..	..	2.4	...6AM	480,225	...79.500	453,150	570,000	453,150	(33,826)	6,751					14.000		JAJO..	64,615		04/10/2017.	10/23/2025.
04965C	AQ	1	ATRM 12A DR.....	.....	..	..	2.4	...2AM	2,000,000	...101.293	2,025,876	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....4.172	4.310	JAJO..	10,432	.....	11/06/2017.	04/22/2027.	
05363L	AJ	2	AVERY 2015-6A D.....	.....	..	..	2.4	...1AM	4,826,500	...101.057	5,052,865	5,000,000	4,849,475	.....	.....19,863	.....	.....	.....	.....4.821	5.420	FMAN..	37,500	229,043	05/06/2015.	08/05/2027.	
05377R	BQ	6	AESOP 2014-1A C.....	.....	..	..	2.4	...3AM	999,878	...100.055	1,000,555	1,000,000	1,000,078	.....	.....45	.....	.....	.....	.....3.750	3.820	MON...	1,146	37,500	02/05/2014.	07/20/2020.	
05377R	BZ	6	AESOP 2015-1A C.....	.....	..	..	2.4	...2AM	749,749	...98.900	741,756	750,000	749,956	.....	.....35	.....	.....	.....	.....3.960	4.030	MON...	908	29,700	01/22/2015.	07/20/2021.	
05618P	AL	1	BABSN 2016-1A D1.....	.....	..	..	4	...1AM	7,998,500	...100.802	8,568,213	8,500,000	8,025,416	.....	.....59,574	.....	.....	.....	.....5.212	6.400	JAJO..	86,151	425,182	01/22/2016.	04/23/2027.	
064229	AB	3	BWSTA 2017-1 A2.....	.....	..	..	2.4	...1FE	779,918	...99.764	778,164	780,000	779,970	.....	.....52	.....	.....	.....								

SCHEDULE D - PART 1

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

E10.99

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12549J	AS	0	CIFC 2014-1A CR.....	.....	..	..	..	2,4	1FE	1,500,000	100.017	1,500,260	1,500,000	1,500,000					3.603	3.660	JAJO..	11,262	26,546	04/07/2017	04/18/2025
12551J	AJ	5	CIFC 2017-4A C.....	.....	..	..	..	4	2AM	15,090,000	101.077	15,252,610	15,090,000	15,090,000					3.717	4.730	JAJO..	162,046		08/14/2017	10/24/2030
125634	AJ	4	CLIF 2013-2A NOTE.....	.....	..	..	..	2,4	1FE	974,946	99.370	970,952	977,107	983,950		(2,382)			3.220	3.020	MON...	1,136	31,463	12/05/2013	06/18/2028
125634	AQ	8	CLIF 2014-2A A.....	.....	..	..	..	2,4	1FE	1,007,322	99.702	1,004,724	1,007,725	1,007,523		(163)			3.380	3.440	MON...	1,230	34,061	10/09/2014	10/18/2029
13876G	AE	8	CANYC 2017-1A C.....	.....	..	..	..	2,4	1FE	1,250,000	100.905	1,261,323	1,250,000	1,250,000					3.655	3.820	JAJO..	16,500		07/18/2017	07/15/2030
14308L	AU	7	CGMS 2014-3A BR MTGE.....	.....	..	..	..	4	1FE	2,750,000	100.488	2,763,434	2,750,000	2,750,000					3.300	3.560	JAJO..	16,638	57,427	02/24/2017	07/27/2026
14308L	AW	3	CGMS 2014-3A C1R MTGE.....	.....	..	..	..	4	2AM	2,250,000	100.814	2,268,324	2,250,000	2,250,000					4.420	4.740	JAJO..	18,233	62,666	02/24/2017	07/27/2026
14309Y	AU	8	CGMS 2012-4A DR MTGE.....	.....	..	..	..	4	2AM	8,000,000	102.381	8,190,544	8,000,000	8,000,000					4.980	5.610	JAJO..	80,787	421,275	10/14/2016	01/20/2029
14310B	AS	0	CGMS 2013-1A CR.....	.....	..	..	..	2,4	2AM	4,000,000	101.540	4,061,612	4,000,000	4,000,000					4.659	4.820	FMAN..	24,849	47,626	07/25/2017	08/14/2030
14310G	AW	0	CARLYLE GROUP LP/THE.....	.....	..	..	..	4	2AM	15,000,000	100.162	15,024,330	15,000,000	15,000,000					4.171	4.030	JAJO..			11/13/2017	10/15/2030
14311D	BC	9	CGMS 2015-1A DR MTGE.....	.....	..	..	..	4	2AM	11,000,000	100.835	11,091,850	11,000,000	11,000,000					4.300	4.450	JAJO..	95,914	121,073	07/12/2017	04/20/2027
14314E	AB	7	CARMX 2016-3 A2.....	.....	..	..	..	2,4	1FE	1,256,771	99.881	1,256,306	1,257,801	1,257,118			844		1.170	1.490	MON...	654	3,282	10/30/2017	08/15/2019
14315A	AA	6	CGMS 2017-4A INC.....	.....	..	..	..	2,4	6	730,227	85.910	730,235	850,000	730,235	(8,428)	8,437				14.000	JAJO..			10/13/2017	01/15/2030
15032E	AJ	8	CEDF 2017-8A D.....	.....	..	..	..	2,4	2AM	3,000,000	100.982	3,029,478	3,000,000	3,000,000					4.981	4.710	JAJO..	42,334		08/09/2017	10/17/2030
15672L	AD	0	CERB 2013-1A D.....	.....	..	..	..	2,4	1FE	2,682,297	100.019	2,800,036	2,799,484	2,783,746		36,632			5.359	6.460	JAJO..	32,090	144,092	05/25/2016	10/15/2023
15672N	AE	4	CERB 2014-1A C.....	.....	..	..	..	2,4	1FE	438,925	99.967	443,216	443,358	441,811		1,895			4.709	5.240	JAJO..	4,466	19,906	05/06/2016	10/15/2023
15672N	AG	9	CERB 2014-1A D.....	.....	..	..	..	2,4	1FE	4,816,266	100.027	5,001,355	5,000,000	4,958,025		46,658			5.509	6.760	JAJO..	59,683	264,938	11/20/2014	10/15/2023
15672T	AE	1	CERB 2015-1A B.....	.....	..	..	..	2,4	1FE	996,000	99.985	999,853	1,000,000	997,200		755			4.771	4.580	JAJO..	10,656	41,865	05/26/2016	11/06/2025
161571	FU	3	CHAIT 2013-A1 A1.....	.....	..	..	..	2,4	1FE	1,749,248	99.943	1,749,015	1,750,000	1,749,674		426			1.300	1.440	MON...	822	5,687	10/10/2017	02/18/2020
161571	GT	5	CHAIT 2015-A2 A2.....	.....	..	..	..	2,4	1FE	1,200,563	99.981	1,199,775	1,200,000	1,200,242		(321)			1.590	1.430	MON...	689	3,180	10/13/2017	02/18/2020
166430	AA	6	CHEST 2014-1A A.....	.....	..	..	..	2,4	1FE	1,815,000	99.981	1,814,655	1,815,000	1,815,000					4.500	4.570	MJSD..	3,630	81,675	12/11/2014	12/15/2034
233046	AD	3	DNKN 2015-1A A2II.....	.....	..	..	..	2,4	2AM	4,473,500	102.071	4,566,146	4,473,500	4,473,500					3.980	4.030	FMAN..	20,277	178,045	01/22/2015	02/20/2045
25211A	AD	1	DWOLF 2017-1A D.....	.....	..	..	..	2,4	2AM	5,000,000	101.199	5,059,970	5,000,000	5,000,000					4.403	4.600	JAJO..	76,457		08/09/2017	10/15/2030
25211E	AA	9	DWOLF 2017-1A INC.....	.....	..	..	..	2,4	6AM	710,832	89.000	712,000	800,000	712,000	(31,919)	33,087				14.000	JAJO..			08/10/2017	10/15/2030
25267T	AA	9	SHINE 2017-1 A.....	.....	..	..	..	4	1AM	2,000,000	99.979	1,999,586	2,000,000	2,000,000					3.722	3.780	MON...	2,481		12/07/2017	12/20/2047
26223N	AD	7	DRUG 2012-1 A1.....	.....	..	..	..	4	2AM	21,538	100.965	21,747	21,538	21,538					6.130	6.890	JAJO..	286	1,385	03/21/2012	07/15/2024
26223U	AC	3	DRUGB 2014-1 A1.....	.....	..	..	..	4	2AM	192,986	100.859	194,643	192,986	192,986					4.153	4.300	JAJO..	1,715	7,710	06/18/2014	07/15/2023
26223U	AD	1	DRUGB 2014-1 A2.....	.....	..	..	..	4	3AM	964,913	99.764	962,651	964,928	965,032		(622)			3.484	3.520	JAJO..	7,097	33,618	06/18/2014	07/15/2023
262431	AF	6	DRSLF 2017-50A D.....	.....	..	..	..	2,4	2AM	3,000,000	100.951	3,028,545	3,000,000	3,000,000					4.970	4.710	JAJO..	47,575		07/24/2017	07/15/2030
26243F	AA	6	DRSLF 2017-53A INC.....	.....	..	..	..	2,4	6AM	958,573	87.140	958,540	1,100,000	958,540	(33)					14.000	JAJO..			11/28/2017	01/15/2031
26243G	AB	2	DRSLF 2017-53A F.....	.....	..	..	..	2,4	4AM	82,238	96.750	82,238	85,000	82,238						14.000	JAJO..			11/28/2017	01/15/2031
26244G	AD	7	DRSLF 2015-40A D.....	.....	..	..	..	2,4	1AM	4,030,348	100.482	4,170,003	4,150,000	4,061,593		12,503			5.115	5.570	FMAN..	27,718	202,389	07/02/2015	08/15/2028
26244Q	AC	7	DRSLF 2017-49A C.....	.....	..	..	..	2,4	1FE	7,000,000	101.295	7,090,657	7,000,000	7,000,000					3.678	3.770	JAJO..	53,642	80,820	05/23/2017	07/18/2030
26244Q	AD	5	DRSLF 2017-49A D.....	.....	..	..	..	2,4	2AM	5,000,000	102.272	5,113,620	5,000,000	5,000,000					4.978	5.130	JAJO..	51,857	78,132	05/23/2017	07/18/2030
28622P	AJ	2	AWPT 2017-6A D.....	.....	..	..	..	2,4	2AM	1,485,000	101.611	1,524,176	1,500,000	1,495,264		10,264			5.370	5.010	JAJO..	33,249	17,127	06/15/2017	07/15/2029
30605Y	AB	7	FLCON 2017-1 A.....	.....	..	..	..	2,4	1FE	472,199	101.138	477,575	472,200	472,302		86			4.581	4.670	MON...	961	18,079	02/01/2017	02/15/2042
31679T	AG	6	FSSLF 2015-2A A2.....	.....	..	..	..	4	1FE	250,375	99.652	249,132	250,000	250,394		19			4.187	4.590	JAJO..	1,832		12/20/2017	09/29/2027
33842H	AJ	4	FLAGS 2013-7A D.....	.....	..	..	..	2,4	1AM	6,753,875	100.141	7,110,032	7,100,000	6,869,723		38,884			5.112	5.990	JAJO..	73,607	348,686	01/26/2015	01/20/2026
34530P	AD	4	FORDO 2014-C A3.....	.....	..	..	..	2,4	1FE	161,440	99.944	161,502	161,591	161,577		114			1.060	1.160	MON...	76	1,570	01/25/2017	05/15/2019
34530Q	AD	2	FORDO 2015-A A3.....	.....	..	..	..	2,4	1FE	428,357	99.896	427,390	427,831	427,942		(461)			1.280	1.180	MON...	243	5,205	01/26/2017	09/15/2019
34532A	AB	9	FORDO 2017-C A2A.....	.....	..	..	..	2,4	1FE	779,935	99.852	778,852	780,000	779,963		28			1.800	1.820	MON...	624	936	11/14/2017	09/15/2020
34960J	AJ	4	FCO 2015-6A C.....	.....	..	..	..	4	1FE	985,700	100.000	1,000,001	1,000,000	987,516		3,182			5.186	5.480	MJSD..	3,169	48,565	03/19/2015	03/31/2027

SCHEDULE D - PART 1

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

E10.100

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34961J	AJ	3	FCO 2017-9A C.....	.....	..	2.4	1FE	3,000,000	100.259	3,007,782	3,000,000	3,000,000					4.065	4.150	FMAN.	15,925		11/01/2017.	11/15/2029.
36319T	AG	1	GALXY 2017-23A D MTGE.....	.....	..	4	2AM	1,990,000	101.475	2,029,509	2,000,000	1,992,953		2,953			4.630	5.010	JAJO..	17,748	54,688	02/28/2017.	04/24/2029.
38137P	AJ	9	GLD10 2015 - 10A D.....	.....	..	4	1AM	4,855,000	101.337	4,892,875	5,000,000	4,892,568		13,854			4.712	5.200	JAJO..	47,781	225,276	06/02/2015.	07/20/2027.
38174J	AG	3	GOCAP 2015-25A D.....	.....	..	2.4	2AM	3,879,430	100.069	4,002,764	4,000,000	3,960,756		8,575			5.641	5.980	FMAN.	35,729	216,399	07/27/2015.	08/05/2027.
40053R	AA	0	GRX LLC DEFERRABLE INT NT CL A 4/A2 DTD.....	.....	..	4	3AM	1,649,041	97.381	1,605,854	1,649,041	1,649,041					3.750	3.800	JAJO..	15,460	61,667	02/25/2015.	07/01/2023.
40537V	AG	4	HLA 2012-2A C.....	.....	..	2.4	1FE	6,729,000	100.211	7,014,777	7,000,000	6,889,467		37,245			4.475	4.860	MJSD.	10,443	286,556	04/02/2015.	12/20/2024.
40538K	AG	7	HLA 2015-2A D1.....	.....	..	2.4	1AM	4,041,759	100.321	4,263,677	4,250,000	4,097,940		21,373			5.017	5.840	JAJO..	40,279	204,582	06/03/2015.	07/25/2027.
40963K	AA	4	HANA 2014 A.....	.....	..	2.4	1FE	40,801	99.620	41,542	41,701	40,838		678			4.227	4.980	MON..	34	1,673	09/09/2014.	01/25/2040.
42805R	BN	8	HERTZ 2013-1A A2.....	.....	..	2.4	1FE	1,888,632	99.860	1,887,360	1,890,000	1,889,051		418			1.830	1.980	MON..	576	5,765	11/10/2017.	08/25/2019.
42806D	AB	5	HERTZ 2015-1A B.....	.....	..	4	1AM	500,547	99.722	498,613	500,000	500,522		(25)			3.520	3.530	MON..	293	2,933	10/26/2017.	03/25/2021.
43814J	AC	8	HAROT 2014-4 A3.....	.....	..	2.4	1FE	4,190	99.983	4,197	4,197	4,197		(11)			0.990	1.130	MON..	2	42	06/01/2016.	09/17/2018.
43814K	AC	5	HAROT 2015-1 A3.....	.....	..	2.4	1FE	223,233	99.961	223,258	223,343	223,336		89			1.050	1.110	MON..	104	1,953	06/16/2017.	10/15/2018.
44614D	AB	3	HUNT 2016-1 A2.....	.....	..	2.4	1FE	628,090	99.935	627,905	628,311	628,216		210			1.290	1.440	MON..	360	1,351	10/12/2017.	05/15/2019.
44614U	AC	3	HUNT 2015-1 A3.....	.....	..	2.4	1FE	753,804	99.854	752,791	753,891	754,021		(458)			1.240	1.180	MON..	390	7,893	09/01/2017.	09/16/2019.
44891E	AB	5	HART 2016-B A2.....	.....	..	2.4	1FE	398,332	99.763	398,198	399,143	398,490		354			1.120	1.620	MON..	199	1,118	10/06/2017.	10/15/2019.
453247	AD	0	INCAPS FUNDING I LTD/CRP.....	.....	..	4	4AM	2,778,717	95.000	2,639,781	2,778,717	2,778,717					3.480	3.240	MJSD.	8,060	88,078	05/13/2003.	06/01/2033.
46618L	AA	8	HENDR 2015-1A A.....	.....	..	2.4	1FE	3,361,859	97.623	3,327,704	3,408,729	3,365,420		3,669			3.260	3.470	MON..	4,939	111,125	05/01/2015.	09/15/2072.
468367	AG	2	JAXM 2015-1A D.....	.....	..	4	1AM	11,644,860	100.333	12,039,984	12,000,000	11,733,822		39,180			5.471	5.680	JAJO..	131,135	587,364	04/16/2015.	04/15/2027.
470473	AE	9	JTWN 2014-5A D.....	.....	..	2.4	1AM	12,663,500	100.036	13,004,693	13,000,000	12,639,987		54,127			5.481	5.800	JAJO..	140,058	638,136	04/02/2015.	01/17/2027.
47215B	AD	9	KCP 2006-A A4.....	.....	..	2.4	1FE	1,901,250	106.550	2,131,007	2,000,000	1,977,805		10,270			5.610	6.360	MJSD.	9,350		12/04/2008.	06/05/2023.
48250V	AQ	0	KCLR 13 D MTGE.....	.....	..	4	1AM	11,536,800	100.487	12,058,476	12,000,000	11,572,772		55,893			5.971	6.460	JAJO..	143,969	648,031	11/23/2015.	01/16/2028.
49832M	AE	2	KHWK 2015-1A C.....	.....	..	2.4	1AM	11,465,640	100.282	12,033,948	12,000,000	11,609,089		60,609			5.271	5.680	JAJO..	126,002	563,097	03/26/2015.	04/15/2027.
55818P	AG	5	MDPK 2014-12A D.....	.....	..	2.4	1AM	16,998,500	100.691	17,721,757	17,600,000	17,191,657		66,166			4.862	5.460	JAJO..	173,541	819,738	06/12/2014.	07/20/2026.
55818Y	BJ	9	MDPK 2015-17A DR MTGE.....	.....	..	4	2AM	12,575,000	102.789	12,925,767	12,575,000	12,575,000					4.985	5.070	JAJO..	125,373	221,027	05/23/2017.	07/21/2030.
55820T	AG	3	MDPK 2017-23A D.....	.....	..	4	2AM	11,500,000	101.461	11,668,073	11,500,000	11,500,000					4.912	4.920	FMAN.	54,920	163,773	06/30/2017.	07/27/2030.
55953H	AG	8	MAGNE 2015-12A D.....	.....	..	2.4	1AM	4,801,056	100.369	5,018,460	5,000,000	4,858,567		20,690			5.371	5.680	JAJO..	54,266	239,679	02/06/2015.	04/15/2027.
56577A	AN	2	MCLO 2014-7A BR.....	.....	..	2.4	1FE	2,000,000	100.060	2,001,202	2,000,000	2,000,000					3.727	3.760	JAJO..	13,462	36,938	04/12/2017.	10/28/2025.
566061	AJ	6	MP10 2017-1A D.....	.....	..	2.4	2AM	15,000,000	101.252	15,187,890	15,000,000	15,000,000					5.020	4.760	JAJO..	213,546		08/09/2017.	10/15/2030.
604668	AC	7	MRMX 2014-1A A2.....	.....	..	2.4	2AM	995,144	100.066	995,863	995,200	994,221		143			3.340	3.440	JAJO..	6,556	33,240	08/12/2014.	07/20/2026.
62405Q	AJ	2	MHAWK 2013-1A C.....	.....	..	2.4	1FE	488,750	100.005	500,030	500,000	493,430		1,516			4.082	4.510	JAJO..	4,139	19,334	04/14/2015.	01/20/2024.
62952H	AE	0	NXTC 2015-1A C.....	.....	..	4	1FE	1,000,000	99.058	990,580	1,000,000	1,000,000					5.012	5.130	JAJO..	9,747	48,389	04/23/2015.	04/21/2027.
64130D	AJ	9	NEUB 2016-21A D MTGE.....	.....	..	4	1AM	2,848,800	101.344	3,040,341	3,000,000	2,878,508		17,367			5.831	7.320	JAJO..	35,473	183,832	02/23/2016.	04/20/2027.
64130T	AW	5	NEUB 2015-20A DR MTGE.....	.....	..	4	2AM	8,000,000	100.028	8,002,312	8,000,000	8,000,000					4.121	4.050	JAJO..			11/15/2017.	01/15/2028.
65251M	AG	5	NWSTR 2014-1A D.....	.....	..	2.4	2AM	1,000,000	98.144	981,440	1,000,000	1,000,000					6.112	6.290	JAJO..	12,395	59,250	04/04/2014.	04/20/2025.
65251P	AC	7	NSLP 2014-1A B1.....	.....	..	2.4	1FE	487,100	98.407	492,038	500,000	491,373		1,941			3.967	4.500	JAJO..	3,747	18,746	10/21/2015.	07/25/2025.
65251U	AC	6	NWSTR 2016-1A B.....	.....	..	2.4	1FE	1,000,000	99.998	999,988	1,000,000	1,000,000					5.212	5.240	FMAN.	5,067	49,678	02/12/2016.	02/25/2028.
668457	AA	2	NTWHD 2007-1A A1.....	.....	..	2.4	1AM	345,313	94.997	415,614	437,500	386,790		24,583			2.260	10.110	MJSD.	852	8,456	01/10/2012.	12/01/2037.
67091C	AS	1	NXTC 2014-1A B1R.....	.....	..	2.4	1FE	250,000	99.825	249,564	250,000	250,000					3.196	3.300	JAJO..	1,554	2,030	06/23/2017.	04/23/2026.
67091R	AT	6	OCP 2015-8A CR.....	.....	..	2.4	2AM	3,000,000	100.260	3,007,823	3,000,000	3,000,000						4.370	JAJO..			10/16/2017.	04/17/2027.
67108F	AU	0	OZLMF 2013-4A CR.....	.....	..	2.4	2AM	10,000,000	100.961	10,096,110	10,000,000	10,000,000					4.712	4.810	JAJO..	92,941	49,215	08/31/2017.	10/22/2030.
67109F	AG	0	OAKC 2015-11A D.....	.....	..	2.4	2AM	4,875,706	101.930	5,096,540	5,000,000	4,928,665		8,637			5.662	6.070	JAJO..	57,413	273,436	10/23/2015.	10/20/2028.
67109U	AY	8	OZLM 2015-11A CR.....	.....	..	2.4	2AM	2,000,000	102.821	2,056,424	2,000,000	2,000,000					4.977	5.080	JAJO..	17,423	19,917	08/08/2017.	10/30/2030.
67110A	AJ	2	OZLM 2015-13A C.....	.....	..	4	2AM	4,500,000	102.002	4,590,113	4,500,000	4,500,000					5.877	5.990	JAJO..	67,597	254,880	06/30/2015.	07/15/2027.

SCHEDULE D - PART 1

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

E10.101

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67111P	AA	7	OFSBS 2017-1A INC.....	.....	2,4	6AM	1,031,090	90.000	1,035,000	1,150,000	1,035,000	(80,556)	84,466				14.000	JAJO..			07/18/2017.	08/16/2037.
67112C	AG	2	OZLM 2017-19A C.....	.....	2,4	2AM	2,000,000	100.481	2,009,629	2,000,000	2,000,000					4.470	5.470	JAJO..	9,934		10/11/2017.	11/22/2030.
67572Y	BG	6	OCT22 2014-1A C3R.....	.....	4	1FE	3,000,000	99.980	2,999,406	3,000,000	3,000,000					3.272	3.460	JAJO..	18,541	37,961	05/19/2017.	11/25/2025.
67573C	AL	3	OCT32 2017-1A D MTGE.....	.....	4	2AM	7,000,000	101.351	7,094,626	7,000,000	7,000,000					5.121	5.040	JAJO..			07/25/2017.	07/15/2029.
675922	AN	8	OCT34 2017-1A D.....	.....	4	2AM	3,152,000	100.296	3,161,343	3,152,000	3,152,000						4.050	JAJO..			11/08/2017.	01/20/2030.
685049	AB	4	ONGLT 2012-AA B.....	.....	2,4	3AM	30,576	100.675	30,788	30,581	30,585		(21)			4.870	4.970	MON...	87	1,489	02/29/2012.	03/10/2027.
69688X	AY	7	PLMRS 2014-1A CR2.....	.....	2,4	2AM	500,000	100.190	500,952	500,000	500,000						4.360	JAJO..			12/08/2017.	01/17/2031.
70556M	AB	8	PALS 2000-1 A2.....	.....	2,4	6FE	1,038,460	4.125	343,654	8,331,000	343,654	146,679	(136,265)			8.370	16.930	MON...	11,622	200,420	03/26/2014.	03/25/2030.
75405R	AA	1	RPRO 2005-1A G.....	.....	2,4	1FE	125,629	97.882	133,603	136,493	136,772		(278)			2.025	1.440	MJSD.	92	2,197	10/07/2013.	03/23/2024.
75405R	AC	7	RPRO 2005-1A B.....	.....	2,4	1FE	1,500,174	95.500	1,504,902	1,575,813	1,513,873		14,500			2.369	3.430	JAJO..	6,090	14,875	05/05/2017.	03/23/2024.
75886Q	AU	7	REGT3 2014-1A BR.....	.....	2,4	1FE	2,000,000	99.199	1,983,984	2,000,000	2,000,000					3.771	3.450	JAJO..	14,773	24,099	06/14/2017.	04/15/2026.
75887F	AU	0	REGT4 2014-1A CR.....	.....	4	1FE	3,000,000	99.787	2,993,631	3,000,000	3,000,000					3.295	3.400	JAJO..	18,672	30,408	06/28/2017.	07/25/2026.
80284L	AE	2	SDART 2015-3 B.....	.....	2,4	1FE	1,041,314	100.023	1,040,667	1,040,420	1,040,855		(1,186)			2.070	1.540	MON...	957	5,755	10/11/2017.	04/15/2020.
81881L	AE	7	SHACK 2014-6A D.....	.....	2,4	1AM	2,880,000	100.093	3,002,796	3,000,000	2,917,607		12,962			5.331	5.640	JAJO..	31,371	142,700	04/14/2015.	07/17/2026.
81881L	AQ	0	SHACK 2014-6A CR.....	.....	4	1FE	1,250,000	100.360	1,254,509	1,250,000	1,250,000					3.405	3.670	JAJO..	8,985	22,122	04/07/2017.	07/17/2026.
81881V	AN	5	SHACK 2014-5A D.....	.....	2,4	1AM	10,559,531	100.053	11,381,029	11,375,000	10,793,871		94,560			4.791	5.940	FMAN.	83,277	519,172	10/02/2015.	05/07/2026.
81881V	AW	5	SHACK 2014-5A C1R.....	.....	4	1FE	3,000,000	100.279	3,008,385	3,000,000	3,000,000					3.430	3.660	FMAN.	15,721	53,312	04/26/2017.	05/07/2026.
83609E	AS	9	SNDPT 2015-1A DR.....	.....	4	2AM	5,850,000	100.442	5,875,863	5,850,000	5,850,000					4.571	4.420	JAJO..			10/04/2017.	04/15/2027.
83609G	AU	9	SNDPT 2015-2A DR.....	.....	4	2AM	4,800,000	100.422	4,820,266	4,800,000	4,800,000						4.200	JAJO..			10/04/2017.	07/20/2027.
83609T	AG	2	SNDPT 2017-4A C.....	.....	2,4	2AM	1,091,750	99.250	1,091,750	1,100,000	1,091,750						4.330	JAJO..			12/12/2017.	01/20/2031.
84860X	AA	8	SPMF 2013-1A A.....	.....	2,4	1FE	3,007,494	100.149	3,004,470	3,000,000	2,997,063		(2,924)			3.886	3.850	MON...	9,717	116,604	02/04/2014.	12/20/2043.
84860Y	AA	6	SPMF 2014-2A A.....	.....	2,4	1FE	1,767,385	105.300	1,662,496	1,578,818	1,683,104		(32,442)			5.760	3.480	MON...	7,578	90,940	01/23/2015.	03/20/2042.
84861A	AA	7	SPMF 2014-3A A.....	.....	2,4	1FE	731,308	103.169	687,702	666,577	705,417		(8,699)			5.740	4.230	MON...	3,188	38,262	09/16/2014.	03/20/2042.
84861C	AA	3	SPMF 2014-4A-A1.....	.....	2,4	1FE	3,992,636	100.263	4,010,541	4,000,000	3,996,251		(1,548)			3.501	3.510	MON...	4,279	140,056	11/21/2014.	01/20/2045.
85816C	AB	4	STCR 2015-1I SUB.....	.....	2,4	6AM	667,420	75.000	637,500	850,000	637,500	(11,841)	(18,079)				14.000	FMAN.		70,326	07/26/2017.	02/21/2027.
86212U	AA	4	STR 2013-1A A1.....	.....	2,4	1FE	89,932	100.331	92,278	91,973	91,205		332			4.160	4.660	MON...	117	3,826	09/05/2013.	03/20/2043.
86213A	AA	7	STR 2013-3A A1.....	.....	2,4	1FE	2,813,200	100.554	2,820,047	2,804,499	2,811,404		(2,407)			4.240	4.220	MON...	3,633	118,911	02/04/2014.	11/20/2043.
86213B	AA	5	STR 2014-1A A1.....	.....	2,4	1FE	3,950,535	102.047	4,008,778	3,928,333	3,942,300		(3,889)			4.210	4.170	MON...	5,053	165,383	05/06/2014.	04/20/2044.
86803V	AC	3	STAT 2015-1A A3.....	.....	2,4	1FE	302,221	99.959	302,002	302,123	302,054		142			1.420	1.740	MON...	179	3,674	03/30/2017.	09/16/2019.
87247U	AY	9	TICP 2014-3A CR.....	.....	4	1FE	2,000,000	100.334	2,006,684	2,000,000	2,000,000					3.390	3.670	JAJO..	13,748	37,223	03/20/2017.	01/20/2027.
87249L	AJ	0	WIND RIVER CLO LTD.....	.....	4	2AM	1,500,000	100.273	1,504,101	1,500,000	1,500,000						4.210	FMAN.			10/31/2017.	11/20/2030.
87271R	AG	4	TIA 2017-1A D.....	.....	2,4	2AM	3,500,000	101.121	3,539,253	3,500,000	3,500,000					4.812	4.920	JAJO..	34,156	93,293	03/10/2017.	04/20/2029.
87284P	AA	6	WINDR 2017-3A INC.....	.....	4	6AM	1,625,725	88.500	1,637,250	1,850,000	1,637,250	(53,955)	65,481				14.000	JAJO..			08/09/2017.	10/15/2030.
87407P	AJ	9	TAL 2014-1A A.....	.....	2,4	1FE	462,496	99.891	461,999	462,500	462,574		(149)			3.510	3.560	MON...	406	16,836	02/19/2014.	02/22/2039.
87974K	AJ	3	TELOS 2014-5A D.....	.....	2,4	1AM	4,599,375	100.159	4,757,557	4,750,000	4,648,899		18,579			5.381	5.630	JAJO..	50,172	228,349	05/28/2015.	04/17/2025.
88432A	BC	3	WINDR 2013-2A DR.....	.....	2,4	2AM	8,840,000	100.892	8,918,870	8,840,000	8,840,000					4.684	4.500	JAJO..			10/02/2017.	10/18/2030.
88432M	AE	4	WINDR 2017-1A C MTGE.....	.....	4	1FE	15,000,000	100.962	15,144,405	15,000,000	15,000,000					3.334	3.720	JAJO..	104,188	313,708	02/02/2017.	04/18/2029.
88434G	AE	5	WINDR 2017-3A C.....	.....	4	1FE	13,000,000	101.051	13,136,708	13,000,000	13,000,000					3.921	3.720	JAJO..			08/09/2017.	10/15/2030.
88434G	AG	0	WINDR 2017-3A D MTGE.....	.....	4	2AM	10,000,000	101.001	10,100,140	10,000,000	10,000,000					4.871	4.740	JAJO..			08/09/2017.	10/15/2030.
89237C	AD	3	TAOT 2015-B A3.....	.....	2,4	1FE	327,518	99.878	327,133	327,530	327,541		(172)			1.270	1.270	MON...	185	3,466	02/27/2017.	05/15/2019.
90327C	AC	4	USAOT 2016-1 A3.....	.....	2,4	1FE	1,744,600	99.616	1,743,281	1,750,000	1,746,010		1,410			1.200	1.660	MON...	933	5,250	10/10/2017.	06/15/2020.
92328G	AY	2	VENTR 2013-14A DR.....	.....	2,4	2AM	2,000,000	101.933	2,038,679	2,000,000	2,000,000					5.467	5.500	FMAN.	10,328	27,177	08/15/2017.	08/28/2029.

SCHEDULE D - PART 1

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

E10.102

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92329F	AV	9	VENTR 2014-18A DR.....	.....	..	2,4	..	2AM	.....	4,500,000	...100.518	4,523,319	4,500,000	4,500,000	.....	.....	.....	.....	.....4.821	4.670	JAJO..	.....	.....	10/04/2017.	10/15/2029.	
92329L	AU	8	VENTR 2012-10A CRR.....	.....	..	2,4	..	1FE	.....	1,000,000	...100.063	1,000,631	1,000,000	1,000,000	.....	.....	.....	.....	.....3.612	3.660	JAJO..	7,326	17,700	04/07/2017.	04/20/2027.	
92329Y	AJ	5	VENTR 2014-17A CR.....	.....	..	2,4	..	1FE	.....	1,000,000	...99.666	996,667	1,000,000	1,000,000	.....	.....	.....	.....	.....3.489	3.610	JAJO..	7,560	8,856	06/22/2017.	07/15/2026.	
92330M	AS	8	VENTR 2015-21A DR.....	.....	..	2,4	..	2AM	.....	20,000,000	...100.283	20,056,740	20,000,000	20,000,000	.....	.....	.....	.....	.....4.521	4.370	JAJO..	.....	.....	10/04/2017.	07/15/2027.	
92331N	AJ	5	VENTR 2017-30A D.....	.....	..	2,4	..	2AM	.....	2,500,000	...100.386	2,509,660	2,500,000	2,500,000	.....	.....	.....	.....	.....4.515	4.520	JAJO..	7,839	.....	10/31/2017.	01/15/2031.	
92331P	AC	5	VENTR 2017-30A SUB.....		..	2,4	..	6AM		739,830	...87.040	739,840	850,000	739,840	(6,659)	6,670				14.000		JAJO..			10/31/2017.	01/15/2031.
92558B	AE	8	VIBR 2017-7A B.....	.....	..	2,4	..	1FE	.....	8,000,000	...100.614	8,049,152	8,000,000	8,000,000	.....	.....	.....	.....	.....4.144	3.810	JAJO..	90,656	.....	08/02/2017.	10/20/2030.	
94951M	AE	3	WELF 2017-2A B.....	.....	..	2,4	..	1FE	.....	5,500,000	...100.608	5,533,490	5,500,000	5,500,000	.....	.....	.....	.....	.....3.625	3.640	JAJO..	53,734	.....	08/14/2017.	10/20/2029.	
95058X	AB	4	WEN 2015-1A A2II.....	.....	..	2,4	..	2AM	.....	3,323,500	...102.363	3,402,034	3,323,500	3,323,500	.....	.....	.....	.....	.....4.080	4.140	MJSD.	6,027	135,599	05/19/2015.	06/15/2045.	
95058X	AC	2	WEN 2015-1A A23.....	.....	..	2,4	..	2AM	.....	1,936,634	...102.298	1,999,926	1,955,000	1,924,322	.....	.....3,469	.....	.....	.....4.497	4.840	MJSD.	3,907	87,916	11/30/2015.	06/15/2045.	
95168W	AU	1	WEST CLO LTD.....	.....	..	4	..	2AM	.....	4,500,000	...100.040	4,501,814	4,500,000	4,500,000	.....	.....	.....	.....	.....4.371	4.240	JAJO..	.....	.....	10/24/2017.	01/16/2027.	
970631	AA	5	WESTF 2012-A A.....	.....	..	2,4	..	1FE	.....	6,641,600	...97.970	6,506,830	6,641,600	6,641,600	.....	.....	.....	.....	.....5.500	5.630	MON...	16,235	365,288	09/06/2012.	09/15/2037.	
97988A	AC	3	WDMNT 2017-3A A2.....	.....	..	2,4	..	1FE	.....	1,000,000	...100.647	1,006,475	1,000,000	1,000,000	.....	.....	.....	.....	.....3.002	3.360	JAJO..	9,673	.....	08/10/2017.	10/18/2029.	
97988A	AE	9	WDMNT 2017-3A B.....	.....	..	2,4	..	1FE	.....	1,000,000	...101.140	1,011,404	1,000,000	1,000,000	.....	.....	.....	.....	.....3.559	3.660	JAJO..	11,468	.....	08/10/2017.	10/18/2029.	
BCC28G	EV	9	ATLSS 2014-1 A.....	.....	..	4	..	1AM	.....	3,985,399	...100.180	3,992,359	3,985,186	3,985,399	.....	.....	.....	.....	.....4.875	4.980	MON...	8,635	194,303	03/02/2015.	12/15/2039.	
BGH4UZ	HQ	2	BRIGHTWOOD CAPITAL FUND III 2016 2A C.....	.....	..	4	..	1AM	.....	1,500,000	...100.028	1,500,432	1,500,000	1,500,000	.....	.....	.....	.....	.....5.760	6.520	JAJO..	18,720	82,185	11/17/2016.	04/29/2023.	
BGH5C2	LR	5	AASET 2014-1 AR.....	.....	..	4	..	1AM	.....	4,000,000	...100.000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....	.....4.067	4.060	MON...	.....	.....	12/29/2017.	01/15/2043.	
000823	AA	2	ABPCI 2017-1A A1.....	.....	..	2,4	..	1FE	.....	3,000,000	...100.790	3,023,703	3,000,000	3,000,000	.....	.....	.....	.....	.....2.998	3.200	JAJO..	43,221	.....	06/02/2017.	07/20/2029.	
00089K	AE	9	ACIS 2013-1A C.....	.....	..	2,4	..	1FE	.....	582,000	...100.079	600,477	600,000	591,800	.....	.....2,557	.....	.....	.....4.684	4.900	JAJO..	5,380	24,589	02/22/2013.	04/18/2024.	
00100V	AG	5	ACIS 2014-4A C.....	.....	..	2,4	..	1FE	.....	1,001,670	...99.842	998,420	1,000,000	1,001,745	.....	.....75	.....	.....	.....3.926	4.230	FMAN.	6,654	.....	12/11/2017.	05/01/2026.	
00162L	CJ	4	ALM 2015-16A C1R.....	.....	..	2,4	..	2AM	.....	5,000,000	...101.278	5,063,905	5,000,000	5,000,000	.....	.....	.....	.....	.....4.921	4.660	JAJO..	49,391	56,921	06/20/2017.	07/15/2027.	
00164B	AW	7	ALM 2013-7R2A CR.....	.....	..	2,4	..	2AM	.....	1,681,470	...102.065	1,735,107	1,700,000	1,683,800	.....	.....1,886	.....	.....	.....5.821	5.760	JAJO..	19,850	77,972	11/09/2016.	10/15/2027.	
00164K	AN	7	ALM 2014-14A BR.....	.....	..	2,4	..	1FE	.....	2,000,000	...100.000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....3.477	3.500	JAJO..	12,559	34,369	04/05/2017.	07/28/2026.	
00176C	AU	5	AMMC CDO.....		..	4	..	2AM		3,100,000	...100.268	3,108,327	3,100,000	3,100,000						4.240		FMAN.			11/01/2017.	11/10/2030.
00176P	AG	7	AMMC 2016-19A D.....	.....	..	2,4	..	1AM	.....	7,263,750	...101.963	7,647,270	7,500,000	7,193,594	.....	.....(7,752)	.....	.....	.....5.471	5.920	JAJO..	81,960	350,389	10/07/2016.	10/15/2028.	
00452P	AN	7	ACIS 2015-6A C.....	.....	..	2,4	..	1FE	.....	990,000	...99.879	998,790	1,000,000	993,252	.....	.....1,170	.....	.....	.....4.746	4.980	FMAN.	8,043	45,326	03/04/2015.	05/01/2027.	
020053	AY	0	ALM 2013-8A CR.....	.....	..	2,4	..	2AM	.....	5,813,900	...101.618	5,970,093	5,875,000	5,767,400	.....	.....(46,177)	.....	.....	.....5.671	5.760	JAJO..	66,715	296,788	09/28/2016.	10/15/2028.	
02007A	AU	0	ALM 2014-11A CR.....	.....	..	2,4	..	2AM	.....	5,000,000	...100.473	5,023,680	5,000,000	5,000,000	.....	.....	.....	.....	.....4.981	4.710	JAJO..	48,591	98,587	04/28/2017.	10/17/2026.	
02014P	BY	9	ALM 2015-17A C2.....	.....	..	4	..	2AM	.....	8,000,000	...101.897	8,151,784	8,000,000	8,000,000	.....	.....	.....	.....	.....6.571	6.400	JAJO..	106,246	480,554	12/22/2015.	01/15/2028.	
03759C	AD	2	APID 2016-24A C.....	.....	..	2,4	..	1AM	.....	971,500	...101.216	1,012,160	1,000,000	974,017	.....	.....1,323	.....	.....	.....5.312	5.880	JAJO..	10,773	58,267	07/22/2016.	07/20/2027.	
03763Y	AU	0	APID 2012-11A DR.....	.....	..	2,4	..	2AM	.....	1,979,400	...101.925	2,038,510	2,000,000	1,981,848	.....	.....2,191	.....	.....	.....5.771	5.710	JAJO..	22,814	97,172	11/02/2016.	01/17/2028.	
03764Q	AJ	1	APID 2013-15A C.....	.....	..	2,4	..	1AM	.....	234,375	...100.040	250,101	250,000	238,093	.....	.....2,172	.....	.....	.....4.612	5.860	JAJO..	2,338	11,010	05/03/2016.	10/20/2025.	
03765L	AG	7	APID 2015-20A C.....	.....	..	2,4	..	1AM	.....	6,399,155	...100.488	6,782,974	6,750,000	6,480,554	.....	.....41,390	.....	.....	.....5.421	6.010	JAJO..	73,042	326,980	01/15/2015.	01/16/2027.	
03766F	AA	2	APID 2017-26A C.....	.....	..	2,4	..	2AM	.....	5,000,000	...102.058	5,102,935	5,000,000	5,000,000	.....	.....	.....	.....	.....5.434	5.180	JAJO..	52,645	95,861	04/28/2017.	07/18/2029.	
03767C	AE	0	APID 2017-28A C.....	.....	..	2,4	..	2AM	.....	12,500,000	...100.000	12,500,000	12,500,000	12,500,000	.....											

SCHEDULE D - PART 1

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

E10.103

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
056162	AG	5	BABSN 2015-1A D1.....	.....	..	2.4	1AM	3,339,000	100.320	3,611,552	3,600,000	3,388,832	.....	30,037	.....	.....	.....	4.812	6.120	JAJO..	35,132	165,849	11/18/2015.	04/20/2027.	
05618M	AN	4	BABSN 2014-3A D1.....	.....	..	2.4	1AM	12,238,200	100.152	13,019,760	13,000,000	12,445,792	.....	86,800	.....	.....	.....	5.220	5.880	JAJO..	135,112	603,450	10/09/2014.	01/15/2026.	
06760B	AL	6	BABSN 2017-1A D.....	.....	..	2.4	2AM	1,000,000	101.882	1,018,820	1,000,000	1,000,000	.....	.....	.....	.....	.....	4.900	5.080	JAJO..	20,417	.....	06/23/2017.	07/18/2029.	
08179H	AC	4	BSP 2017-12A B.....	.....	..	2.4	1FE	8,000,000	101.416	8,113,320	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....	3.510	JAJO..	.....	.....	09/19/2017.	10/15/2030.	
087634	AJ	0	BTNY 2015-1A D.....	.....	..	2.4	1AM	9,577,000	100.509	10,050,900	10,000,000	9,706,795	.....	52,678	.....	.....	.....	4.480	5.670	JAJO..	97,067	474,303	02/25/2015.	04/15/2027.	
090708	AA	6	BRCHW 2014-1A E1.....	.....	..	2.4	2AM	3,678,748	98.065	3,922,632	4,000,000	3,757,914	.....	32,217	.....	.....	.....	6.820	7.940	JAJO..	55,262	250,388	07/31/2014.	07/15/2026.	
09627D	AW	5	BLUEM 2013-4A DR.....	.....	..	2.4	2AM	400,000	100.235	400,943	400,000	400,000	.....	.....	.....	.....	.....	4.871	4.610	JAJO..	3,908	8,859	03/31/2017.	04/15/2025.	
09628F	AJ	8	BLUEMOUNTAIN CLO LTD.....	.....	..	4	2AM	8,000,000	100.000	8,000,000	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....	4.070	JAJO..	.....	.....	12/08/2017.	01/15/2030.	
09628Q	AG	0	BLUEM 2016-1A D.....	.....	..	2.4	2AM	1,972,400	101.835	2,036,708	2,000,000	1,976,500	.....	2,570	.....	.....	.....	6.162	6.560	JAJO..	24,993	119,513	04/13/2016.	04/20/2027.	
09628V	AD	6	BLUEM 2016-3A D.....	.....	..	2.4	2AM	3,706,875	101.534	3,807,529	3,750,000	3,694,241	.....	(13,198)	.....	.....	.....	5.265	5.580	FMAN.	25,781	188,619	10/06/2016.	11/15/2027.	
09628W	AG	7	BLUEM 2016-2A C.....	.....	..	2.4	2AM	883,008	101.455	913,102	900,000	882,929	.....	(611)	.....	.....	.....	5.535	5.900	FMAN.	5,812	57,464	07/21/2016.	08/20/2028.	
09629C	AG	0	BLUEM 2017-1A C.....	.....	..	2.4	1FE	3,000,000	101.704	3,051,120	3,000,000	3,000,000	.....	.....	.....	.....	.....	3.637	3.770	JAJO..	58,499	.....	05/19/2017.	07/20/2029.	
107265	AE	0	BRENT 2006-1A B.....	.....	..	2.4	1FE	878,768	99.043	949,010	958,177	930,758	.....	15,916	.....	.....	.....	2.196	3.870	FMAN.	3,567	18,658	11/06/2015.	02/01/2022.	
11014P	AD	7	BRIST 2016-1A D.....	.....	..	2.4	2AM	1,482,755	103.008	1,545,132	1,500,000	1,470,449	.....	(451)	.....	.....	.....	4.984	5.930	JAJO..	16,199	67,600	11/01/2016.	04/15/2029.	
12232K	AG	5	BURNH 2016-1A D.....	.....	..	4	2AM	19,777,006	101.494	20,298,820	20,000,000	19,919,004	.....	144,944	.....	.....	.....	4.707	5.420	JAJO..	190,931	984,788	10/07/2016.	10/20/2029.	
12502Y	AP	8	CCRIN 2012-CA C.....	.....	..	4	1FE	1,636,905	100.842	1,650,699	1,636,905	1,636,905	.....	.....	.....	.....	.....	4.750	4.850	MON..	4,536	77,753	07/06/2012.	07/10/2022.	
12548C	AE	7	CIFC 2014-2A B1L.....	.....	..	2.4	1AM	6,850,625	100.144	7,360,606	7,350,000	7,001,110	.....	59,999	.....	.....	.....	4.954	6.000	FMAN.	38,435	343,673	10/21/2015.	05/24/2026.	
12548J	AJ	1	CIFC 2017-3A C.....	.....	..	2.4	2AM	8,000,000	101.895	8,151,600	8,000,000	8,000,000	.....	.....	.....	.....	.....	4.965	5.130	JAJO..	189,787	.....	06/02/2017.	07/20/2030.	
12548M	BH	7	CIFC FUNDING LTD.....	.....	..	4	1FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....	3.690	JAJO..	.....	.....	12/12/2017.	01/22/2031.	
12548M	BJ	3	CIFC FUNDING LTD.....	.....	..	4	2AM	8,000,000	100.000	8,000,000	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....	4.450	JAJO..	.....	.....	12/12/2017.	01/22/2031.	
12549C	AG	1	CIFC 2013-3A C.....	.....	..	2.4	1AM	4,648,750	100.304	5,015,210	5,000,000	4,782,146	.....	41,182	.....	.....	.....	4.614	5.820	JAJO..	44,225	220,413	10/21/2014.	10/24/2025.	
12549J	AG	6	CIFC 2014-1A D.....	.....	..	2.4	1AM	10,608,750	100.224	11,525,841	11,500,000	10,945,012	.....	98,737	.....	.....	.....	4.603	5.860	JAJO..	110,302	506,271	01/16/2015.	04/18/2025.	
12550A	AS	5	CIFC 2014-5A D2R.....	.....	..	2.4	2AM	5,992,500	100.816	6,049,014	6,000,000	5,993,968	.....	1,256	.....	.....	.....	5.881	5.680	JAJO..	69,709	318,288	11/08/2016.	01/17/2027.	
12550L	AQ	5	CIFC FUNDING LTD.....	.....	..	4	2AM	8,300,000	100.000	8,300,000	8,300,000	8,300,000	.....	.....	.....	.....	.....	4.310	JAJO..	.....	.....	.....	12/12/2017.	04/15/2027.	
12551M	AG	4	CIFC 2017-5A C.....	.....	..	2.4	2AM	6,000,000	100.604	6,036,276	6,000,000	6,000,000	.....	.....	.....	.....	.....	4.350	JAJO..	.....	.....	.....	10/13/2017.	11/16/2030.	
12551P	AG	7	CIFC FUNDING LTD.....	.....	..	4	2AM	10,000,000	100.036	10,003,690	10,000,000	10,000,000	.....	.....	.....	.....	.....	4.220	JAJO..	.....	.....	.....	11/27/2017.	01/20/2028.	
13080B	AD	3	SYMP 2013-12A CR.....	.....	..	2.4	1FE	1,500,000	100.434	1,506,512	1,500,000	1,500,000	.....	.....	.....	.....	.....	3.250	3.510	JAJO..	10,563	25,260	04/03/2017.	10/15/2025.	
13875E	AU	8	CANYC 2014-2A DR.....	.....	..	2.4	3AM	400,200	101.727	406,909	400,000	400,116	.....	(84)	.....	.....	.....	5.371	5.130	JAJO..	4,286	9,708	05/12/2017.	04/15/2029.	
13876G	AG	3	CANYC 2017-1A D.....	.....	..	2.4	2AM	6,350,000	101.703	6,458,160	6,350,000	6,350,000	.....	.....	.....	.....	.....	4.855	5.070	JAJO..	111,335	.....	07/18/2017.	07/15/2030.	
13887P	AG	0	CANYC 2016-1A D2.....	.....	..	2.4	1AM	932,781	101.849	967,569	950,000	929,584	.....	2,861	.....	.....	.....	6.409	6.820	JAJO..	12,372	57,066	06/17/2016.	04/15/2028.	
143109	AG	1	CGMS 2016-4A C.....	.....	..	2.4	2AM	8,373,095	101.510	8,628,401	8,500,000	8,387,591	.....	13,392	.....	.....	.....	5.262	5.600	JAJO..	90,707	380,647	10/27/2016.	10/20/2027.	
14310V	AN	7	CGMS 2014-2A CR.....	.....	..	2.4	1FE	5,750,000	100.186	5,760,718	5,750,000	5,750,000	.....	.....	.....	.....	.....	3.715	3.720	FMAN.	27,895	151,748	01/19/2017.	05/15/2025.	
14311N	AG	9	CGMS 2015-4A C.....	.....	..	2.4	1AM	5,738,460	101.668	6,100,092	6,000,000	5,806,765	.....	21,876	.....	.....	.....	5.412	6.120	JAJO..	65,853	312,914	11/10/2015.	10/20/2027.	
14312E	AE	3	CGMS 2012-3A BR.....	.....	..	2.4	1FE	19,900,000	100.670	20,033,449	19,900,000	19,900,000	.....	.....	.....	.....	.....	4.221	3.930	JAJO..	164,261	728,674	08/18/2016.	10/14/2028.	
14312J	AG	7	CGMS 2015-5A C.....	.....	..	2.4	2AM	16,613,760	102.017	17,342,924	17,000,000	16,698,295	.....	32,775	.....	.....	.....	5.412	5.850	JAJO..	186,585	886,591	10/13/2016.	01/20/2028.	
14315B	AG	1	CGMS 2017-4A C.....		..	2.4	2AM	2,000,000	100.291	2,005,820	2,000,000	2,000,000							4.280	JAJO..				10/13/2017.	01/15/2030.
14316A	AJ	6	CARLYLE GLOBAL MARKET STRATEGIES.....		..	4	2AM	11,500,000	100.000	11,500,000	11,500,000	11,500,000							4.210	JAJO..				12/15/2017.	01/30/2030.
148886	AG	9	CRMN 2012-1A D.....	.....	..	2.4	3AM	6,273,438	100.669	6,291,825	6,250,000	6,253,184	.....	3,184	.....										

SCHEDULE D - PART 1

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

E10.104

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17180T	AD	4	CIFC 2016-1A D.....	.....	..	2.4	2AM	3,618,850	101.999	3,773,967	3,700,000	3,627,043		7,933			5.362	5.840	JAJO..	38,580	161,179	01/27/2017.	10/21/2028.
227170	AE	7	CRONOS CONTAINERS PRO. LTD 2013-1A CL A.....	.....	D	2.4	1FE	666,662	99.643	664,290	666,667	666,691		(170)			3.080	3.120	MON...	741	20,872	04/17/2013.	04/18/2028.
26244M	AE	2	DRSLF 2016-45A C.....	.....	..	2.4	1FE	8,150,000	100.671	8,204,760	8,150,000	8,150,000					3.210	3.830	JAJO..	56,683	315,732	08/23/2016.	07/15/2027.
26244M	AG	7	DRSLF 2016-45A D.....	.....	..	2.4	2AM	5,937,744	101.635	6,098,030	6,000,000	5,945,823		6,116			4.871	5.500	JAJO..	63,333	328,382	08/23/2016.	07/15/2027.
26245C	AJ	2	DRSLF 2016-43A D.....	.....	..	2.4	2AM	1,000,000	101.336	1,013,369	1,000,000	1,000,000					5.462	5.610	JAJO..	11,077	60,443	10/31/2016.	07/20/2029.
26249E	AS	4	DRSLF 2014-31A CR.....	.....	..	2.4	1FE	500,000	100.427	502,140	500,000	500,000					3.256	3.510	JAJO..	3,392	8,467	03/22/2017.	04/18/2026.
26249M	AU	1	DRYDEN SENIOR LOAN FUND.....	.....	..	4	2AM	15,045,000	100.000	15,045,000	15,045,000	15,045,000					3.859	4.170	JAJO..			12/06/2017.	01/15/2031.
26971H	AB	8	EGLE 2014-1A A2.....	.....	D	2.4	1FE	849,955	99.340	844,390	850,000	850,069		(95)			4.310	4.390	MON...	1,628	36,635	12/12/2014.	12/15/2039.
277345	AG	9	EASTL 2007-1A A3.....	.....	..	2.4	1FE	175,801	99.592	221,484	222,392	212,751		23,365			1.776	4.080	FMAN.	670	3,383	09/19/2012.	05/01/2022.
27830D	AN	0	EATON 2014-1A BR.....	.....	..	2.4	1FE	1,500,000	100.103	1,501,551	1,500,000	1,500,000					3.321	2.990	JAJO..	9,494	32,018	02/07/2017.	07/15/2026.
27830K	BA	1	EATON VANCE CDO LTD.....	.....	..	4	2AM	3,000,000	100.000	3,000,000	3,000,000	3,000,000						4.230	JAJO..			12/08/2017.	01/20/2030.
29100X	AA	3	EAFI 2013-1 A.....	.....	D	2.4	1FE	4,843,000	101.992	4,952,090	4,855,340	4,849,662		1,383			4.650	4.800	MON...	10,034	225,773	09/26/2013.	10/15/2038.
29100X	AB	1	EAFI 2013-1 B.....	.....	D	2.4	2AM	1,383,264	102.392	1,420,428	1,387,240	1,385,400		379			6.350	6.600	MON...	3,915	88,090	09/26/2013.	10/15/2038.
31683Y	AG	9	FIG 2014-1A D.....	.....	..	2.4	1AM	766,000	100.233	1,002,337	1,000,000	811,491		25,651			5.621	10.200	JAJO..	11,395	50,464	02/25/2016.	01/15/2027.
33842G	AG	2	FLAGS 2013-7A CR.....	.....	..	2.4	1FE	2,000,000	100.183	2,003,678	2,000,000	2,000,000					3.506	3.770	JAJO..	14,219	36,417	03/22/2017.	01/20/2026.
33883E	AJ	1	FLAT 2015-1A D.....	.....	..	2.4	1AM	9,545,000	100.444	10,044,420	10,000,000	9,671,000		50,214			5.171	5.580	JAJO..	102,863	459,137	02/13/2015.	04/15/2027.
34960B	AN	2	FCBSL 2013-2A D.....	.....	..	2.4	2AM	9,718,750	100.253	10,025,330	10,000,000	9,823,964		34,673			5.589	5.800	JAJO..	107,040	501,057	09/23/2014.	10/19/2025.
34960B	AU	6	FCBSL 2013-2A CR.....	.....	..	2.4	1FE	1,000,000	100.023	1,000,230	1,000,000	1,000,000					3.651	3.930	JAJO..	7,505	18,974	03/27/2017.	10/19/2025.
34960F	BA	0	FCO 2014-5A CR.....	.....	..	2.4	1FE	2,000,000	99.956	1,999,124	2,000,000	2,000,000					4.302	4.610	JAJO..	18,642	44,532	03/28/2017.	10/15/2026.
34960N	AG	1	FCBSL 2015-1A D.....	.....	..	2.4	1AM	9,271,000	100.390	10,039,060	10,000,000	9,472,342		68,994			5.634	6.440	JAJO..	109,456	506,139	09/29/2015.	10/18/2026.
36319G	AT	1	GALXY 2014-18A C1R.....	.....	..	2.4	1FE	750,000	100.454	753,408	750,000	750,000					3.871	3.560	JAJO..	5,702	20,062	03/17/2017.	10/15/2026.
36655N	AJ	0	GARR 2016-2A B.....	.....	..	2.4	1FE	247,250	98.842	247,105	250,000	247,730		405			5.056	5.700	FMAN.	1,475	12,923	09/15/2016.	09/20/2027.
37952U	AB	9	SEACO 2013-1A A.....	.....	D	2.4	1FE	1,821,625	98.971	1,847,470	1,866,667	1,850,230		5,560			2.980	3.380	MON...	2,163	55,627	06/24/2016.	04/17/2028.
37952U	AC	7	SEACO 2013-2A A.....	.....	D	2.4	1FE	2,331,813	100.113	2,334,652	2,332,000	2,332,187		(449)			3.670	3.730	MON...	4,041	85,584	11/04/2013.	11/17/2028.
381362	AE	2	GTCOP 2012-1A B2.....	.....	..	2.4	1FE	5,000,000	100.264	5,013,200	5,000,000	5,000,000					5.570	5.760	MJSD.	13,151	274,548	08/21/2012.	09/15/2024.
38136M	AL	2	GOLDENTREE LOAN OPPORTUNITIES.....	.....	..	4	1FE	1,000,000	100.298	1,002,980	1,000,000	1,000,000						3.250	JAJO..			10/19/2017.	01/20/2031.
38136M	AQ	1	GOLDENTREE LOAN OPPORTUNITIES.....	.....	..	4	2AM	500,000	100.293	501,467	500,000	500,000						4.130	JAJO..			10/19/2017.	01/20/2031.
38137H	CA	4	GLD11 2015-11A DR2.....	.....	..	4	2AM	6,750,000	100.000	6,750,000	6,750,000	6,750,000					3.932	4.090	JAJO..			12/08/2017.	01/18/2031.
38172X	AL	3	GOCAP 2013-16A BR.....	.....	..	2.4	1FE	750,000	99.708	747,816	750,000	750,000					3.546	3.660	JAJO..	5,024	7,765	06/23/2017.	07/25/2029.
38172X	AN	9	GOCAP 2013-16A CR.....	.....	..	2.4	1FE	250,000	101.409	253,524	250,000	250,000					4.296	4.450	JAJO..	2,029	3,135	06/23/2017.	07/25/2029.
38174B	AQ	8	GOLUB CAPITAL PARTNERS CLO LTD.....	.....	..	4	1FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000						3.550	JAJO..			12/11/2017.	01/20/2031.
38174B	AS	4	GOLUB CAPITAL PARTNERS CLO LTD.....	.....	..	4	2AM	6,000,000	100.000	6,000,000	6,000,000	6,000,000						4.440	JAJO..			12/11/2017.	01/20/2031.
38174J	AE	8	GOCAP 2015-25A C.....	.....	..	2.4	1FE	493,850	97.973	489,867	500,000	496,398		786			5.041	5.290	FMAN.	3,921	24,017	07/27/2015.	08/05/2027.
38174Y	AE	5	GOLUB CAPITAL PARTNERS CLO LTD.....	.....	..	4	1FE	2,000,000	100.165	2,003,310	2,000,000	2,000,000						4.110	FMAN.			10/17/2017.	11/05/2029.
38175G	AG	8	GOLUB CAPITAL PARTNERS CLO LTD.....	.....	..	4	2AM	4,000,000	99.997	3,999,888	4,000,000	4,000,000						4.220	JAJO..			11/20/2017.	01/20/2030.
389669	AC	6	GCLO 2006-1A A2.....	.....	..	2.4	1FE	136,784	99.596	169,759	170,448	163,319		14,401			1.786	4.340	FMAN.	516	2,610	09/19/2012.	11/01/2021.
39862E	AC	8	GRIPP 2017-1A C.....	.....	..	2.4	1FE	4,500,000	100.645	4,529,030	4,500,000	4,500,000					3.662	3.720	JAJO..	33,421	97,768	02/22/2017.	01/20/2030.
39862E	AD	6	GRIPP 2017-1A D.....	.....	..	2.4	2AM	3,214,075	102.059	3,316,937	3,250,000	3,218,882		4,808			4.662	4.900	JAJO..	30,728	90,381	02/22/2017.	01/20/2030.
40436T	AE	6	HLM 10A-16 B1.....	.....	..	2.4	1FE	5,000,000	100.630	5,031,530	5,000,000	5,000,000					3.962	4.030	JAJO..	40,176	159,059	12/01/2016.	01/20/2028.
40436T	AG	1	HLM 10A-16 C.....	.....	..	2.4	3AM	250,375	101.360	253,400	250,000	250,417		42			5.012	5.100	JAJO..	2,541	10,162	01/24/2017.	01/20/2028.
40436X	AJ	6	HLM 3A-2014 CR.....	.....	..	2.4	2AM	1,600,000	102.332	1,637,314	1,600,000	1,600,000					4.903	5.080	JAJO..	16,345	20,050	06/28/2017.	07/18/2029.
40536A	AE	6	HLA 2012-1A B.....	.....	..	2.4	1FE	500,000	100.424	502,121	500,000	500,000					4.41.						

SCHEDULE D - PART 1

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

E10.105

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40537V	AJ	8	HLA 2012-2A D.....	.....	..	2.4	..	2AM	.....	4,844,500	...100.798	5,039,940	5,000,000	4,932,494	.....	.....18,833	.....	.....	6.125	6.460	MJSD.	10,209	288,329	11/09/2012.	12/20/2024.
40538F	AL	7	HALCYON LOAN ADVISORS FUNDING CLO.....	.....	..	2.4	..	1AM	.....	18,780,000	...99.959	19,991,800	20,000,000	19,181,956	.....	.....126,252	.....	.....	5.012	5.990	JAJO..	197,715	959,983	09/12/2014.	10/22/2025.
41165G	AN	9	HARV7 7A D.....	.....	..	2.4	..	1AM	.....	6,500,200	...100.226	7,015,841	7,000,000	6,652,598	.....	.....53,680	.....	.....	5.155	6.240	FMAN.	42,105	345,042	10/15/2014.	11/18/2026.
43132R	AJ	0	HLDN 2013-1A D.....	.....	..	2.4	..	1AM	.....	9,612,500	...100.000	10,000,000	10,000,000	9,759,958	.....	.....44,168	.....	.....	5.103	5.830	JAJO..	107,737	490,874	10/28/2014.	01/17/2026.
44330D	AL	4	HLM 2013-2A CR.....	.....	..	2.4	..	2AM	.....	4,550,000	...102.085	4,644,881	4,550,000	4,550,000	.....	.....	.....	.....	4.262	4.380	JAJO..	39,329	.....	10/06/2017.	10/20/2029.
44986W	AG	0	INGIM 2013-2A C.....	.....	..	2.4	..	1AM	.....	940,000	...100.212	1,002,124	1,000,000	958,060	.....	.....8,086	.....	.....	4.867	6.050	JAJO..	9,194	46,616	10/23/2015.	04/25/2025.
47206V	AE	4	JPARK 2016-1A B.....	.....	..	2.4	..	1FE	.....	10,000,000	...100.728	10,072,850	10,000,000	10,000,000	.....	.....	.....	.....	3.211	3.830	JAJO..	65,112	370,048	08/23/2016.	10/20/2027.
47206V	AG	9	JPARK 2016-1A C.....	.....	..	2.4	..	2AM	.....	10,085,352	...101.330	10,335,742	10,200,000	10,087,701	.....	.....(233)	.....	.....	4.661	5.530	JAJO..	96,405	533,977	08/23/2016.	10/20/2027.
48244X	AA	0	KDAC 2017-1A A.....	.....	..	D	..	1FE	.....	3,499,880	...100.276	3,509,685	3,500,000	3,500,231	.....	.....351	.....	.....	4.212	4.300	MON..	4,505	.....	12/12/2017.	12/15/2042.
48251T	AD	3	KKR CLO TRUST.....	.....	..	..	..	2AM	.....	2,500,000	...100.000	2,500,000	2,500,000	2,500,000	.....	.....	.....	.....	..	4.520	JAJO..	.....	.....	12/15/2017.	10/16/2030.
48273A	AD	8	KVK 2014-3A D.....	.....	..	2.4	..	1AM	.....	9,555,560	...100.011	10,001,190	10,000,000	9,621,514	.....	.....57,541	.....	.....	5.621	6.170	JAJO..	112,488	504,637	08/14/2014.	10/15/2026.
48273A	AJ	5	KVK 2014-3A CR.....	.....	..	2.4	..	1FE	.....	3,000,000	...100.002	3,000,087	3,000,000	3,000,000	.....	.....	.....	.....	4.321	4.030	JAJO..	25,735	58,104	03/21/2017.	10/15/2026.
48274J	AB	2	KVK 2013-2A SUB.....	.....	..	2.4	..	6AM	.....	164,255	...35.000	147,350	421,000	147,350	(14,223)	(2,682)	.....	.....	..	14.000	JAJO..	.....	.....19,855	08/04/2017.	01/15/2026.
48274K	AB	9	KVK 2014-1A SUB.....	.....	..	2.4	..	6AM	.....	265,531	...25.000	181,250	725,000	181,250	(59,256)	(25,025)	.....	.....	..	14.000	FMAN.	.....	.....49,654	04/05/2017.	05/15/2026.
48274L	AE	1	KVK 2014-1A D.....	.....	..	2.4	..	1AM	.....	9,673,500	...99.995	9,999,590	10,000,000	9,773,012	.....	.....39,066	.....	.....	5.165	5.700	FMAN.	67,443	492,846	03/05/2014.	05/15/2026.
48274L	AJ	0	KVK 2014-1A CR.....	.....	..	2.4	..	1FE	.....	250,000	...101.114	252,787	250,000	250,000	.....	.....	.....	.....	4.015	4.030	FMAN.	1,311	7,146	02/10/2017.	05/15/2026.
48274M	AE	9	KVK 2014-2A D.....	.....	..	2.4	..	1AM	.....	9,609,980	...99.988	9,998,840	10,000,000	9,776,705	.....	.....36,576	.....	.....	5.109	5.700	JAJO..	109,279	489,470	06/02/2014.	07/15/2026.
48274M	AR	0	KVK 2014-2A CR.....	.....	..	2.4	..	1FE	.....	500,000	...99.938	499,693	500,000	500,000	.....	.....	.....	.....	3.909	3.970	JAJO..	4,235	9,558	04/04/2017.	07/15/2026.
49638W	AF	3	KING 2013-6A D.....	.....	..	2.4	..	1AM	.....	4,775,000	...100.306	5,015,300	5,000,000	4,867,507	.....	.....24,127	.....	.....	5.027	5.830	JAJO..	43,995	242,336	12/19/2013.	10/28/2024.
50181G	AW	0	LCM 16A DR.....	.....	..	2.4	..	2AM	.....	5,500,000	...100.406	5,522,363	5,500,000	5,500,000	.....	.....	.....	.....	4.238	4.450	JAJO..	50,513	72,538	06/14/2017.	07/15/2026.
532619	AJ	2	LROCK 2014-3A C.....	.....	..	2.4	..	1AM	.....	2,775,000	...100.243	3,007,302	3,000,000	2,830,890	.....	.....25,544	.....	.....	4.962	6.260	JAJO..	30,189	142,770	10/23/2015.	10/20/2026.
553205	AJ	4	MP3 2013-1A DR.....	.....	..	2.4	..	2AM	.....	10,000,000	...99.997	9,999,740	10,000,000	10,000,000	.....	.....	.....	.....	..	4.610	JAJO..	.....	.....	10/10/2017.	10/20/2030.
55818P	AS	9	MDPK 2014-12A CR.....	.....	..	2.4	..	1FE	.....	15,000,000	...100.416	15,062,400	15,000,000	15,000,000	.....	.....	.....	.....	3.712	3.770	JAJO..	112,925	399,881	01/12/2017.	07/20/2026.
55818R	AT	3	MDPK 2014-14A C1R.....	.....	..	2.4	..	1FE	.....	500,000	...100.307	501,540	500,000	500,000	.....	.....	.....	.....	3.230	3.460	JAJO..	3,275	8,342	04/13/2017.	07/20/2026.
55819B	AQ	3	MDPK 2015-18A DR.....	.....	..	2.4	..	2AM	.....	6,987,500	...101.140	7,067,220	6,987,500	6,987,500	.....	.....	.....	.....	4.312	4.410	JAJO..	58,593	.....	09/29/2017.	10/21/2030.
55819Q	AG	2	MDPK 2015-19A C.....	.....	..	2.4	..	1AM	.....	9,500,200	...100.902	10,090,260	10,000,000	9,593,174	.....	.....44,729	.....	.....	5.212	6.040	JAJO..	101,354	500,214	12/02/2015.	01/22/2029.
55819X	AG	7	MDPK 2016-22A D.....	.....	..	2.4	..	2AM	.....	19,776,894	...101.672	20,334,560	20,000,000	19,747,459	.....	.....(37,092)	.....	.....	5.367	5.690	JAJO..	202,703	1,048,377	09/15/2016.	10/25/2029.
55819Y	AE	0	MDPK 2007-4A CR.....	.....	..	2.4	..	1FE	.....	8,000,000	...100.714	8,057,120	8,000,000	8,000,000	.....	.....	.....	.....	..	3.540	JAJO..	.....	.....	09/05/2017.	07/29/2030.
55819Y	AG	5	MDPK 2007-4A DR.....	.....	..	2.4	..	2AM	.....	6,025,000	...101.608	6,121,888	6,025,000	6,025,000	.....	.....	.....	.....	..	4.560	JAJO..	.....	.....	09/05/2017.	07/29/2030.
55820J	AG	5	MDPK 2016-21A C.....	.....	..	2.4	..	1AM	.....	1,443,570	...101.268	1,519,031	1,500,000	1,447,645	.....	.....2,045	.....	.....	5.367	6.060	JAJO..	15,208	89,360	07/15/2016.	07/25/2029.
55953R	AJ	0	MAGNE 2015-16A D.....	.....	..	2.4	..	2AM	.....	2,910,492	...100.496	3,014,901	3,000,000	2,936,576	.....	.....8,341	.....	.....	5.784	5.950	JAJO..	33,774	156,404	12/03/2015.	01/18/2028.
55953T	AG	2	MAGNE 2016-18A D.....	.....	..	2.4	..	2AM	.....	6,200,000	...101.787	6,310,831	6,200,000	6,200,000	.....	.....	.....	.....	5.415	5.500	FMAN.	43,838	326,445	09/29/2016.	11/15/2028.
55954K	AE	5	MAGNE 2017-19A C.....	.....	..	2.4	..	1FE	.....	1,500,000	...100.756	1,511,352	1,500,000	1,500,000	.....	.....	.....	.....	4.031	3.720	JAJO..	21,424	.....	06/29/2017.	07/17/2030.
56576V	AQ	0	MCLO 2014-6A BR.....	.....	..	2.4	..	1FE	.....	3,000,000	...99.964	2,998,938	3,000,000	3,000,000	.....	.....	.....	.....	3.762	3.760	FMAN.	15,365	54,531	05/03/2017.	05/13/2025.
56577A	AG	7	MCLO 2014-7A C.....	.....	..	2.4	..	1AM	.....	6,072,000	...100.069	6,604,607	6,600,000	6,213,833	.....	.....54,511	.....	.....	5.177	6.510	JAJO..	59,805	329,975	10/30/2014.	10/28/2025.
56577T	AG	6	MCLO 2017-10A SUB.....	.....	..	2.4	..	6AM	.....	522,500	...97.500	536,250	550,000	536,250	(7,295)	21,045	.....	.....	..	14.000	FMAN.	.....	.....	08/09/2017.	11/15/2029.
56607F	AD	7	MARBLE POINT CLO MANAGEMENT LL.....	.....	..	..	..	2AM	.....	250,000	...100.196	250,491	250,000	250,000	.....	.....	.....	.....	..	4.370	JAJO..	.....	.....	11/14/2017.	12/18/2030.
59801W	AJ	5	MIDO 2017-7A D.....	.....	..	..	..	2AM	.....	2,156,000	...102.177	2,247,901	2,200,000	2,158,775	.....	.....2,775	.....	.....	5.601	5.680	JAJO..	56,872	.....	06/02/2017.	07/15/2029.
59802U	AG	4	MIDO 2014-3A D.....	.....	..	2.4	..	2AM	.....	9,708,594	...100.211	10,021,170	10,000,000	9,799,410	.....	.....30,777	.....	.....	5.112	5.660	JAJO..	99,410	494,085	03/06/2015.	07/21/2026.
610333	AW	6	MOCAP 2014-1A CR.....	.....	..	2.4	..	1FE	.....	2,000,000	...100.063	2,001,272	2,000,000	2,000,000	.....	.....	.....	.....	3.762	3.850	JAJO..	14,632	.....	10/06/2017.	10/22/2026.
62405Q	AE	3	MHAWK 2013-1A B1.....	.....	..	2.4	..	1FE	.....	480,313	...99.995	499,979	500,000	486,379	.....	.....4,011	.....	.....	3.542	4.560	JAJO..	3,592	16,596	06/22/2016.	01/20/2024.
62432F	AJ	3	MVEW 2016-1A D.....	.....	..	2.4	..	1AM	.....	1,504,632	...102.347	1,637,556	1,600,000	1,509,411	.....	.....4,318	.....	.....	5.088	6.510	JAJO..	16,509	71,743	11/07/2016.	01/20/2029.
62953G	AE	1	NZCG 2015-2A B.....	.....	..	2.4	..	1FE	.....	1,750,000	...100.508	1,758,895	1,750,000	1,750,000	.....	.....	.....	.....	4.674	4.760	JAJO..	14,997	78,117	03/27/2015.	04/27/2027.

SCHEDULE D - PART 1

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

E10.106

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62953G	AG	6	NZCG 2015-2A C.....	.....	..	2.4	..	1AM	.....	6,584,375	...100.359	7,025,186	7,000,000	6,671,682	.....	.....50,479	.....	.....	.....5.074	6.170	JAJO..	65,122	340,857	11/19/2015.	04/27/2027.
640270	AN	4	NGCLO 2014-1A D2.....	.....	..	2.4	..	1AM	.....	8,550,000	...100.688	9,061,974	9,000,000	8,682,806	.....	.....56,071	.....	.....	.....5.217	6.010	FMAN..	44,350	444,994	07/18/2014.	08/28/2026.
64129J	AY	6	NEUB 2013-14A DR.....	.....	..	2.4	..	1AM	.....	2,437,500	...101.921	2,548,027	2,500,000	2,440,687	.....	.....3,187	.....	.....	.....5.027	5.490	JAJO..	21,997	62,874	04/19/2017.	01/28/2030.
64131B	AD	5	NEUB 2016-22A D.....	.....	..	2.4	..	1AM	.....	9,708,000	...101.325	10,132,500	10,000,000	9,743,952	.....	.....18,788	.....	.....	.....5.581	5.760	JAJO..	109,848	526,365	08/25/2016.	10/17/2027.
64131E	AD	9	NEUB 2016-23A D.....	.....	..	2.4	..	1AM	.....	12,834,500	...101.252	13,466,583	13,300,000	12,838,332	.....	.....(475)	.....	.....	.....5.501	5.830	JAJO..	143,852	578,081	10/25/2016.	10/17/2027.
64131Q	AG	5	NEUBERGER BERMAN CLO LTD.....	.....	..	4	..	2AM	.....	500,000	...100.257	501,289	500,000	500,000	.....	.....	.....	.....	.....	4.140	JAJO..	.....	.....	10/25/2017.	10/18/2030.
65157Q	BJ	4	NMRK 2014-2A CR.....	.....	..	2.4	..	1FE	.....	1,250,000	...100.443	1,255,546	1,250,000	1,250,000	.....	.....	.....	.....	.....3.785	3.860	MJSD..	12,222	23,735	03/02/2017.	06/30/2026.
66859L	AY	2	WOODS 2013-10A CR.....	.....	..	2.4	..	1FE	.....	1,250,000	...99.747	1,246,848	1,250,000	1,250,000	.....	.....	.....	.....	.....3.452	3.720	FMAN..	6,952	22,888	03/29/2017.	11/04/2025.
67091R	AP	4	OCF 2015-8A A2BR.....	.....	..	2.4	..	1FE	.....	3,500,000	...98.595	3,450,829	3,500,000	3,500,000	.....	.....	.....	.....	.....3.434	3.460	JAJO..	21,701	.....	10/16/2017.	04/17/2027.
67102S	AG	9	OCF 2014-5A C.....	.....	..	2.4	..	1AM	.....	4,726,734	...100.078	5,154,022	5,150,000	4,875,074	.....	.....45,294	.....	.....	.....4.620	5.880	JAJO..	44,288	227,092	10/28/2014.	04/26/2026.
67107F	AW	7	OZLM 2014-8A BR.....	.....	..	2.4	..	1FE	.....	1,000,000	...100.475	1,004,750	1,000,000	1,000,000	.....	.....	.....	.....	.....3.981	3.660	JAJO..	7,607	13,626	05/16/2017.	10/17/2026.
67107K	AG	1	OCF 2014-7A C.....	.....	..	2.4	..	1AM	.....	14,184,375	...100.167	15,025,125	15,000,000	14,399,483	.....	.....89,535	.....	.....	.....4.962	5.890	JAJO..	150,946	713,849	02/17/2015.	10/20/2026.
67108L	AJ	2	OZLM 2014-6A C.....	.....	..	2.4	..	1AM	.....	6,825,000	...100.207	7,515,548	7,500,000	6,964,604	.....	.....87,500	.....	.....	.....5.231	6.610	JAJO..	76,844	349,145	12/10/2015.	04/17/2026.
67108W	BC	2	OZLM 2014-7A CR.....	.....	..	2.4	..	2AM	.....	2,125,000	...100.272	2,130,797	2,125,000	2,125,000	.....	.....	.....	.....	.....5.231	4.970	JAJO..	21,773	51,109	03/29/2017.	07/17/2026.
67109Y	AH	7	OAKC 2015-12A D2.....	.....	..	2.4	..	2AM	.....	8,000,000	...100.724	8,057,920	8,000,000	8,000,000	.....	.....	.....	.....	.....6.062	6.240	JAJO..	94,306	468,926	12/08/2015.	01/23/2027.
67110H	AG	3	OZLM 2015-14A C.....	.....	..	2.4	..	1AM	.....	936,250	...100.576	1,005,767	1,000,000	944,417	.....	.....5,946	.....	.....	.....6.071	6.850	JAJO..	12,211	55,014	02/01/2016.	01/15/2029.
67111D	AJ	5	OZLM 2016-15A C.....	.....	..	2.4	..	1AM	.....	4,883,000	...102.080	5,104,019	5,000,000	4,889,185	.....	.....6,083	.....	.....	.....5.362	5.890	JAJO..	54,371	218,789	11/22/2016.	01/20/2029.
67400L	AL	2	OAKTA 2014-A2 CR.....	.....	..	2.4	..	1FE	.....	3,250,000	...100.199	3,256,494	3,250,000	3,250,000	.....	.....	.....	.....	.....3.765	3.760	FMAN..	15,979	59,773	04/28/2017.	11/15/2025.
67401G	AG	3	OAKTA 2016-A C1.....	.....	..	2.4	..	1FE	.....	1,962,469	...100.521	2,010,438	2,000,000	1,970,581	.....	.....5,462	.....	.....	.....5.012	5.490	JAJO..	20,329	96,194	03/09/2016.	01/20/2027.
675711	AG	0	OCTAGON INVESTMENT PARTNERS LT.....	.....	..	4	..	2AM	.....	1,000,000	...100.293	1,002,932	1,000,000	1,000,000	.....	.....	.....	.....	.....	4.300	JAJO..	.....	.....	10/16/2017.	01/20/2031.
67590B	AG	5	OCT16 2013-1A D.....	.....	..	2.4	..	2AM	.....	6,833,750	...100.286	7,020,062	7,000,000	6,875,808	.....	.....34,350	.....	.....	.....4.230	5.360	JAJO..	62,510	315,223	09/22/2016.	07/17/2025.
67590G	BA	6	OCT17 2013-1A CR.....	.....	..	2.4	..	1FE	.....	2,000,000	...99.651	1,993,024	2,000,000	2,000,000	.....	.....	.....	.....	.....3.517	3.560	JAJO..	13,288	27,651	05/15/2017.	10/25/2025.
67590L	AL	2	OCT19 2014-1A D.....	.....	..	2.4	..	1AM	.....	2,345,313	...100.083	2,502,090	2,500,000	2,382,346	.....	.....19,053	.....	.....	.....5.221	5.980	JAJO..	25,983	116,048	10/29/2015.	04/15/2026.
67590L	AU	2	OCT19 2014-1A CR.....	.....	..	2.4	..	1FE	.....	2,000,000	...100.088	2,001,760	2,000,000	2,000,000	.....	.....	.....	.....	.....3.821	3.510	JAJO..	14,990	37,942	03/08/2017.	04/15/2026.
67590Y	AJ	9	OCT26 2016-1A D.....	.....	..	2.4	..	1AM	.....	4,750,000	...100.718	5,035,935	5,000,000	4,786,856	.....	.....23,442	.....	.....	.....6.671	7.290	JAJO..	67,473	305,402	03/23/2016.	04/15/2027.
675920	AG	7	OCT30 2017-1A C.....	.....	..	2.4	..	3AM	.....	4,343,038	...101.366	4,399,284	4,340,000	4,343,644	.....	.....606	.....	.....	.....4.862	4.960	JAJO..	44,552	124,849	06/15/2017.	03/17/2030.
69688V	AQ	8	PLMRS 2013-2A BR.....	.....	..	2.4	..	1FE	.....	7,500,000	...100.612	7,545,968	7,500,000	7,500,000	.....	.....	.....	.....	.....3.981	3.660	JAJO..	57,053	132,729	03/15/2017.	10/17/2027.
69689C	AU	0	PLMRS 2015-2A CR.....	.....	..	2.4	..	2AM	.....	830,000	...102.103	847,456	830,000	830,000	.....	.....	.....	.....	.....5.006	5.180	JAJO..	8,427	10,620	06/27/2017.	07/20/2030.
72349B	AG	9	PPARK 2014-1A D.....	.....	..	2.4	..	1AM	.....	2,216,250	...100.152	2,503,800	2,500,000	2,284,212	.....	.....35,625	.....	.....	.....5.220	7.050	JAJO..	26,321	116,048	02/03/2016.	04/15/2026.
76761R	AG	4	RSRVA 2016-3A D.....	.....	..	2.4	..	1AM	.....	2,146,030	...102.126	2,297,845	2,250,000	2,157,619	.....	.....11,316	.....	.....	.....4.992	6.120	JAJO..	23,403	95,512	12/01/2016.	10/18/2028.
77587U	AE	2	RMRK 2017-1A B.....	.....	..	2.4	..	1FE	.....	10,000,000	...100.171	10,017,120	10,000,000	10,000,000	.....	.....	.....	.....	.....	3.620	JAJO..	.....	.....	09/26/2017.	10/23/2030.
817176	AG	5	SPARK 2014-1A D.....	.....	..	2.4	..	1AM	.....	3,047,891	...100.341	3,261,089	3,250,000	3,093,018	.....	.....25,658	.....	.....	.....5.231	6.040	JAJO..	33,299	151,296	11/17/2015.	07/17/2026.
817176	AS	9	SPARK 2014-1A CR.....	.....	..	2.4	..	1FE	.....	500,000	...100.890	504,454	500,000	500,000	.....	.....	.....	.....	.....3.302	3.560	JAJO..	3,485	8,594	03/29/2017.	07/17/2026.
81881Q	AJ	5	SHACK 2013-3A D.....	.....	..	2.4	..	2AM	.....	12,615,000	...100.000	13,000,026	13,000,000												

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
83609R	AE	1	SNDPT 2017-1A C.....	.....	..	2.4	.....	1FE	.....	18,687,500	...101.036	18,881,121	18,687,500	18,687,500	.....	.....	.....	.....	3.862	3.930	JAJO..	140,351	436,555	02/02/2017.	01/23/2029.	
83609R	AG	6	SNDPT 2017-1A D.....	.....	..	2.4	.....	2AM	.....	1,782,000	...101.520	1,827,371	1,800,000	1,774,224	.....	.....(7,776)	.....	.....	4.962	5.310	JAJO..	17,369	54,589	02/02/2017.	01/23/2029.	
83610C	AE	1	SNDPT 2016-2A D.....	.....	..	2.4	.....	3AM	.....	2,004,000	...101.946	2,038,936	2,000,000	2,003,743	.....	.....(317)	.....	.....	5.612	5.730	JAJO..	22,762	108,360	11/10/2016.	10/20/2028.	
83610K	AG	8	SNDPT 2017-2A D.....	.....	..	2.4	.....	2AM	.....	7,912,256	...101.990	8,159,256	8,000,000	7,915,603	.....	.....3,347	.....	.....	4.887	5.230	JAJO..	209,607	.....	05/19/2017.	07/25/2030.	
83611G	AE	1	SNDPT 2017-3A B.....	.....	..	2.4	.....	1FE	.....	12,000,000	...100.526	12,063,144	12,000,000	12,000,000	.....	.....	.....	.....	.....	3.420	JAJO..	.....	.....	09/28/2017.	10/20/2030.	
864662	AJ	0	SUDSM 2013-1A D.....	.....	..	2.4	.....	1AM	.....	9,546,875	...100.078	10,007,830	10,000,000	9,716,976	.....	.....48,188	.....	.....	5.231	5.590	JAJO..	102,459	465,527	09/26/2014.	01/17/2026.	
87154G	AG	0	SYMP 2016-18A D.....	.....	..	2.4	.....	1AM	.....	2,465,808	...102.583	2,564,585	2,500,000	2,404,972	.....	.....(31,400)	.....	.....	5.362	6.120	JAJO..	26,068	113,303	11/16/2016.	01/23/2028.	
87159Q	AS	7	SYMP 2014-14A D1.....	.....	..	2.4	.....	1AM	.....	9,543,000	...100.321	10,032,100	10,000,000	9,617,886	.....	.....(37,621)	.....	.....	4.759	5.670	JAJO..	104,437	457,918	05/06/2014.	07/14/2026.	
87165V	AE	9	SYMP 2015-16A D.....	.....	..	2.4	.....	2AM	.....	2,940,000	...100.951	3,028,554	3,000,000	2,949,202	.....	.....6,728	.....	.....	5.009	5.430	JAJO..	32,142	143,808	08/16/2016.	07/15/2028.	
87232B	AE	2	TSYMP 2017-1A D.....	.....	..	2.4	.....	2AM	.....	2,000,000	...101.351	2,027,026	2,000,000	2,000,000	.....	.....	.....	.....	4.670	4.870	JAJO..	37,881	.....	06/29/2017.	07/15/2030.	
872455	AW	0	TICP 2014-1A BR.....	.....	..	2.4	.....	1FE	.....	2,000,000	...100.406	2,008,130	2,000,000	2,000,000	.....	.....	.....	.....	3.570	3.610	JAJO..	13,291	34,979	04/04/2017.	04/26/2026.	
87247C	AG	8	TICP 2014-2A C.....	.....	..	2.4	.....	1AM	.....	5,612,375	...100.375	5,922,137	5,900,000	5,705,849	.....	.....32,198	.....	.....	4.662	5.460	JAJO..	55,783	262,835	03/17/2015.	07/20/2026.	
87247C	AS	2	TICP 2014-2A BR.....	.....	..	2.4	.....	1FE	.....	2,000,000	...99.755	1,995,116	2,000,000	2,000,000	.....	.....	.....	.....	1.160	3.670	JAJO..	4,704	34,892	03/29/2017.	07/20/2026.	
87248W	AE	8	TICP 2017-8A B.....	.....	..	2.4	.....	1FE	.....	21,000,000	...100.613	21,128,730	21,000,000	21,000,000	.....	.....	.....	.....	3.506	3.590	JAJO..	126,820	.....	09/27/2017.	10/20/2030.	
873549	AG	4	TPARK 2016-1A C.....	.....	..	2.4	.....	2AM	.....	11,910,720	...102.017	12,242,064	12,000,000	11,917,602	.....	.....6,826	.....	.....	5.412	5.660	JAJO..	131,707	530,161	12/13/2016.	01/20/2029.	
87970U	BA	3	TELOS 2014-6A CR.....	.....	..	2.4	.....	1FE	.....	1,500,000	...100.550	1,508,258	1,500,000	1,500,000	.....	.....	.....	.....	4.331	4.030	JAJO..	12,519	29,215	04/06/2017.	01/17/2027.	
87974K	AG	9	TELOS 2014-5A C.....	.....	..	2.4	.....	1FE	.....	2,950,761	...100.070	3,002,121	3,000,000	2,985,033	.....	.....3,351	.....	.....	4.731	4.580	JAJO..	33,376	124,450	04/11/2014.	04/17/2025.	
88390A	AN	0	WINDR 2014-2A C2.....	.....	..	2.4	.....	1FE	.....	493,200	...99.907	499,539	500,000	495,953	.....	.....821	.....	.....	4.559	4.850	JAJO..	4,876	21,693	08/07/2014.	07/15/2026.	
89473L	AF	1	TRMPK 2015-1A D.....	.....	..	2.4	.....	1AM	.....	4,625,000	...100.568	5,028,425	5,000,000	4,706,485	.....	.....41,355	.....	.....	5.222	6.560	JAJO..	52,951	251,130	01/19/2016.	04/20/2027.	
89978Y	AN	6	TGCLO 2014-1A D.....	.....	..	2.4	.....	1AM	.....	9,608,000	...100.057	10,005,760	10,000,000	9,719,814	.....	.....48,564	.....	.....	5.017	5.760	JAJO..	94,773	481,369	02/28/2014.	04/25/2026.	
92327J	AJ	0	VENTR 2007-8A C.....	.....	..	2.4	.....	1FE	.....	2,598,750	...100.239	3,508,372	3,500,000	3,271,743	.....	.....130,782	.....	.....	2.262	6.930	JAJO..	15,618	70,678	07/11/2012.	07/22/2021.	
92329J	AU	3	VENTR 2012-12A CR.....	.....	..	2.4	.....	1FE	.....	500,000	...100.116	500,580	500,000	500,000	.....	.....	.....	.....	3.440	3.820	FMAN.	1,624	13,616	02/14/2017.	02/28/2026.	
92329V	AG	7	VENTR 2016-25A D2.....	.....	..	2.4	.....	2AM	.....	6,468,000	...102.445	6,761,383	6,600,000	6,471,840	.....	.....5,045	.....	.....	5.572	6.060	JAJO..	74,580	300,935	11/17/2016.	04/20/2029.	
92329X	AN	8	VENTR 2014-16A A3R.....	.....	..	2.4	.....	1FE	.....	2,000,000	...99.989	1,999,788	2,000,000	2,000,000	.....	.....	.....	.....	3.301	3.560	JAJO..	14,304	34,186	03/27/2017.	04/15/2026.	
92329Y	AE	6	VENTR 2014-17A D.....	.....	..	2.4	.....	1AM	.....	18,090,625	...100.705	18,982,911	18,850,000	18,360,613	.....	.....83,598	.....	.....	5.471	5.800	JAJO..	205,992	922,651	02/03/2015.	07/15/2026.	
92331K	AN	2	VENTR 2016-23A D.....	.....	..	2.4	.....	1AM	.....	1,445,952	...101.522	1,522,839	1,500,000	1,453,957	.....	.....5,632	.....	.....	6.189	6.560	JAJO..	17,906	84,284	06/16/2016.	07/19/2028.	
92331L	AL	4	VENTR 2015-22A C1L.....	.....	..	2.4	.....	1FE	.....	500,000	...99.860	499,300	500,000	500,000	.....	.....	.....	.....	5.071	4.810	JAJO..	5,036	22,451	12/22/2015.	01/15/2028.	
92331M	AC	2	VENTR 2017-26A C.....	.....	..	2.4	.....	1FE	.....	6,000,000	...101.223	6,073,410	6,000,000	6,000,000	.....	.....	.....	.....	3.962	4.030	JAJO..	48,212	155,029	01/19/2017.	01/20/2029.	
92557Y	AB	5	VIBR 2016-5A SUB.....		..	2.4		6AM		841,242	...85.000	828,750	975,000	828,750		(24,812)				14.000	JAJO..		82,905		04/27/2017.	01/20/2029.
92911U	AG	3	VOYA 2016-2A C.....	.....	..	2.4	.....	2AM	.....	1,407,816	...101.354	1,459,511	1,440,000	1,411,873	.....	.....(623)	.....	.....	5.607	6.080	JAJO..	16,598	96,163	06/07/2016.	07/19/2028.	
92916X	AG	2	INGIM 2013-3A CR.....	.....	..	2.4	.....	2AM	.....	5,800,000	...100.149	5,808,648	5,800,000	5,800,000	.....	.....	.....	.....	4.503	4.600	JAJO..	54,422	129,179	03/31/2017.	01/18/2026.	
951681	AG	0	WSTC 2012-1A C.....	.....	..	2.4	.....	2AM	.....	5,000,000	...100.521	5,026,055	5,000,000	5,000,000	.....	.....	.....	.....	6.127	6.300	JAJO..	53,620	272,754	01/22/2015.	10/30/2023.	
95753T	AD	7	WSTCT 2016-1A D.....	.....	..	2.4	.....	2AM	.....	1,385,128	...102.900	1,440,610	1,400,000	1,387,194	.....	.....1,390	.....	.....	5.712	6.020	JAJO..	16,217	77,272	06/10/2016.	07/20/2028.	
986255	AQ	0	YCLO 2014-1A CR.....	.....	..	2.4	.....	1FE	.....	1,500,000	...100.420	1,506,303	1,500,000	1,500,000	.....	.....	.....	.....	3.508	3.770	JAJO..	10,378	27,170	04/17/2017.	01/22/2027.	
98886M	AG	9	ZAIS1 2014-1A C.....	.....	..	2.4	.....	1AM	.....	4,681,250	...100.182	5,009,105	5,000,000	4,779,189	.....	.....33,096	.....	.....	5.221	5.870	JAJO..	51,966	232,096	09/25/2014.	04/15/2026.	
98887U	AB	1	ZAIS6 2017-1A SUB.....	.....	..	2.4	.....	6AM	.....	754,572	...86.000	782,600	910,000	679,927	.....	.....(74,645)	.....	.....	.....	14.						

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05518V	AA	3	BAC CAPITAL TRUST XIV.....	.....	2	2FE	1,237,250	89.363	1,251,082	1,400,000	1,237,250					4.000	4.760	MJSD.	2,644	28,467	07/18/2017.	01/01/9999.	
060505	DT	8	BANK OF AMERICA CORP.....	.....	2	3FE	2,491,920	102.000	2,448,000	2,400,000	2,447,641		(44,279)			8.125	2.710	MN.....	24,917	97,500	08/23/2017.	01/01/9999.	
060505	EL	4	BANK OF AMERICA CORP.....	.....	2	3FE	1,029,500	113.625	1,136,250	1,000,000	1,026,487		(922)			6.500	6.020	AO.....	12,278	65,000	01/20/2015.	01/01/9999.	
060505	EU	4	BANK OF AMERICA CORP.....	.....	2	3FE	1,557,813	113.000	1,695,000	1,500,000	1,552,727		(3,337)			6.300	5.750	MS.....	29,138	94,500	06/22/2016.	01/01/9999.	
064058	AF	7	BANK OF NY MELLON CORP.....	.....	2	2FE	600,000	101.625	609,750	600,000	600,000					4.625	4.620	MS.....	7,785	31,527	08/25/2016.	01/01/9999.	
172967	JM	4	CITIGROUP INC.....	.....	2	3FE	535,625	106.500	532,500	500,000	535,625					5.950	4.790	MN.....	3,801		12/18/2017.	01/01/9999.	
174610	AH	8	CITIZENS FINANCIAL GROUP.....	.....	2	3FE	488,750	104.000	520,000	500,000	488,979		121			5.500	5.640	AO.....	6,493	27,500	05/25/2016.	01/01/9999.	
33735Y	AA	6	FIRST UNION CAPITAL II.....	.....	2		931,000	133.430	934,015	700,000	915,418		(13,413)			7.950	4.560	MN.....	7,111	55,650	10/26/2016.	11/15/2029.	
369604	BQ	5	GENERAL ELECTRIC CO.....	.....	2	2FE	2,716,020	103.060	2,713,570	2,633,000	2,710,213		(3,759)			5.000	4.000	JD.....	5,851	84,575	12/11/2017.	01/01/9999.	
37045X	CA	2	GENERAL MOTORS FINL CO.....	.....	2	3FE	500,000	102.983	514,915	500,000	500,000					5.750	5.750	MS.....	8,066		09/13/2017.	01/01/9999.	
38148B	AA	6	GOLDMAN SACHS GROUP INC.....	.....	2	3FE	1,300,375	103.110	1,338,368	1,298,000	1,300,375					5.700	5.370	MN.....	10,481	73,986	02/23/2016.	01/01/9999.	
46625H	HA	1	JPMORGAN CHASE & CO.....	.....	2	2FE	1,370,463	101.250	1,285,875	1,270,000	1,284,088		(31,529)			7.900	4.490	AO.....	17,000	80,580	06/16/2017.	04/29/2049.	
46625H	JQ	4	JPMORGAN CHASE & CO.....	.....	2	2FE	2,156,100	113.250	2,338,613	2,065,000	2,143,431		(3,599)			6.750	6.000	FA.....	58,078	127,069	07/06/2017.	01/01/9999.	
46625H	JW	1	JPMORGAN CHASE & CO.....	.....	2	2FE	407,238	109.500	438,000	400,000	407,238					6.125	5.780	AO.....	4,151	24,500	01/06/2017.	01/01/9999.	
48127F	AA	1	JPMORGAN CHASE & CO.....	.....	2	2FE	1,274,375	101.738	1,271,725	1,250,000	1,274,375					5.000	4.870	JJ.....	31,250		09/26/2017.	01/01/9999.	
55261F	AG	9	M&T BANK CORPORATION.....	.....	2	2FE	1,500,000	113.800	1,707,000	1,500,000	1,500,000					6.450	6.450	FA.....	36,550	96,750	02/06/2014.	01/01/9999.	
55261F	AH	7	M&T BANK CORPORATION.....	.....	2	2FE	630,000	106.630	671,769	630,000	630,000					5.125	5.120	MN.....	5,381	32,557	10/25/2016.	01/01/9999.	
58551T	AA	5	MELLON CAPITAL IV.....	.....	2	2FE	653,400	94.250	829,400	880,000	653,400					4.000	5.840	MJSD.	1,173	35,689	04/07/2016.	01/01/9999.	
59156R	BP	2	METLIFE INC.....	.....	2	2FE	1,556,813	103.974	1,637,591	1,575,000	1,556,813					5.250	5.180	JD.....	3,675	82,688	03/02/2016.	01/01/9999.	
693475	AK	1	PNC FINANCIAL SERVICES.....	.....	2	2FE	546,250	111.005	555,025	500,000	530,127		(7,297)			6.750	4.890	FA.....	14,063	33,750	09/25/2015.	07/29/2049.	
808513	AR	6	CHARLES SCHWAB CORP.....	.....	2	2FE	375,000	100.380	376,425	375,000	375,000					5.000	5.000	JD.....	3,177		10/25/2017.	01/01/9999.	
867914	BN	2	SUNTRUST BANKS INC.....	.....	2	3FE	655,688	101.250	658,125	650,000	655,688					5.050	5.000	JD.....	1,459	20,333	07/10/2017.	01/01/9999.	
903312	AA	4	USB REALTY CORP.....	C.....	2	1FE	3,010,755	90.125	2,703,750	3,000,000	3,010,775					2.867	2.330	JAJO.....	16,290	68,077	01/10/2007.	12/29/2049.	
949746	PM	7	WELLS FARGO & COMPANY.....	.....	2	2FE	1,135,000	101.620	1,016,200	1,000,000	1,007,554		(34,914)			7.980	4.220	MS.....	23,497	79,800	02/18/2014.	03/29/2049.	
949746	RN	3	WELLS FARGO & COMPANY.....	.....	2	2FE	554,375	110.755	553,775	500,000	554,375					5.875	5.170	JD.....	1,306	14,688	07/20/2017.	01/01/9999.	
05533U	AE	8	BBVA BANCOMER SA/MEXICO.....	D.....	2	3FE	698,600	99.500	696,500	700,000	698,815		70			5.350	5.360	MN.....	5,097	37,450	11/14/2014.	11/12/2029.	
055451	AX	6	BHP BILLITON FIN USA LTD.....	D.....	2	2FE	4,732,500	116.759	4,903,878	4,200,000	4,685,658		(46,169)			6.750	4.940	AO.....	56,700	283,500	02/01/2017.	10/19/2075.	
P14008	AC	3	BANCO MERCANTIL DEL NORT.....	D.....	2	3FE	2,000,000	101.000	2,020,000	2,000,000	2,000,000					5.750	5.750	AO.....	27,792	57,500	05/19/2017.	10/04/2031.	
P16259	AL	0	BBVA BANCOMER SA TEXAS.....	.....	2	3FE	1,784,250	99.500	1,791,000	1,800,000	1,786,550		790			5.350	5.430	MN.....	13,108	96,300	02/23/2015.	11/12/2029.	
4299999.	Hybrid Securities - Issuer Obligations.....						53,815,968	XXX	54,643,821	49,930,000	53,139,575	0	(353,704)	0	0	XXX	XXX	XXX	845,161	2,427,549	XXX	XXX	
4899999.	Total - Hybrid Securities.....						53,815,968	XXX	54,643,821	49,930,000	53,139,575	0	(353,704)	0	0	XXX	XXX	XXX	845,161	2,427,549	XXX	XXX	
SVO Identified Funds - Exchange Traded Funds as Identified by the SVO																							
73936Q	76	9	POWERSHARES SENIOR LOAN PORTFOLIO.....	.....			3,043,319	23.030	3,039,960	132,000	3,039,960	(3,359)						MON..		18,520	11/15/2017.		
5899999.	SVO Identified Funds - Exchanged Traded Funds as Identified by the SVO.....						3,043,319	XXX	3,039,960	132,000	3,039,960	(3,359)	0	0	0	XXX	XXX	XXX	0	18,520	XXX	XXX	
6099999.	Total - SVO Identified Funds.....						3,043,319	XXX	3,039,960	132,000	3,039,960	(3,359)	0	0	0	XXX	XXX	XXX	0	18,520	XXX	XXX	
Totals																							
7799999.	Total - Issuer Obligations.....						4,381,364,899	XXX	4,584,921,007	4,514,661,761	4,414,634,256	3,128,265	8,315,661	12,444,586	809,612	XXX	XXX	XXX	53,004,427	162,495,704	XXX	XXX	
7899999.	Total - Residential Mortgage-Backed Securities.....						1,229,256,461	XXX	1,389,212,358	2,555,496,057	1,195,401,903	(4,509,357)	17,417,170	307,270	0	XXX	XXX	XXX	4,453,303	58,691,668	XXX	XXX	
7999999.	Total - Commercial Mortgage-Backed Securities.....						636,706,917	XXX	620,806,444	703,852,321	647,806,711	0	4,123,936	10,323,295	0	XXX	XXX	XXX	2,331,889	26,974,981	XXX	XXX	
8099999.	Total - Other Loan-Backed and Structured Securities.....						1,755,391,520	XXX	1,799,856,161	1,798,498,580	1,763,456,754	(214,404)	3,633,504	0	0	XXX	XXX	XXX	13,337,508	53,635,952	XXX	XXX	
8199999.	Total - SVO Identified Funds.....						3,043,319	XXX	3,039,960	132,000	3,039,960	(3,359)	0	0	0	XXX	XXX	XXX	0	18,520	XXX	XXX	
8399999.	Grand Total - Bonds.....						8,005,763,116	XXX	8,397,835,930	9,572,640,719	8,024,339,584	(1,598,855)	33,490,271	23,075,151	809,612	XXX	XXX	XXX	73,127,127	301,816,825	XXX	XXX	

E10.108

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
	CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value			Fair Value									Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
020002	87	9	ALLSTATE CORP.....	.....	...	28,400.000	25.00	.....	706,024	26.160	742,944	706,024	11,759	47,038	.....	.....	.....	.....	0	.....	RP2LFE	02/25/2014.
054937	40	4	BB&T CORPORATION.....	.....	...	33,991.000	25.00	.....	705,206	25.180	855,893	705,206	.....	46,745	.....	.....	.....	.....	0	.....	..P2LFE	03/09/2017.
054937	87	5	BB&T CORPORATION.....	.....	...	26,450.000	25.00	.....	660,152	26.820	709,389	660,152	.....	37,195	.....	.....	.....	.....	0	.....	RP2LFE	03/03/2016.
14040H	70	9	CAPITAL ONE FINANCIAL CO.....	.....	...	33,400.000	25.00	.....	839,920	26.730	892,782	839,920	.....	55,945	.....	.....	.....	.....	0	.....	RP3LFE	03/03/2016.
14040H	84	0	CAPITAL ONE FINANCIAL CO.....	.....	...	5,771.000	25.00	.....	151,777	26.810	154,721	151,777	.....	2,164	.....	.....	.....	.....	0	.....	..P3LFE	10/11/2017.
172967	34	1	CITIGROUP INC.....	.....	...	288,800.000	25.00	.....	7,580,452	28.550	8,245,240	7,580,452	.....	496,376	.....	.....	.....	.....	0	.....	RP3LFE	01/12/2015.
19075Q	80	5	COBANK ACB.....	.....	...	2,800.000	100.00	.....	284,900	107.000	299,600	284,900	4,375	17,500	.....	.....	.....	.....	0	.....	..P2LFE	03/04/2014.
19075Q	86	2	COBANK ACB.....	.....	...	2,400.000	100.00	.....	240,000	107.375	257,700	240,000	3,720	14,880	.....	.....	.....	.....	0	.....	RP2LFE	11/19/2014.
19075Q	87	0	CBK PFD.....	.....	...	8,000.000	100.00	.....	676,250	102.000	816,000	676,250	12,250	49,000	.....	.....	.....	.....	0	.....	..P2LFE	03/12/2014.
253868	85	5	DIGITAL REALTY TRUST INC.....	.....	...	270,450.000	25.00	.....	6,673,995	25.060	6,777,477	6,673,995	.....	141,986	.....	.....	.....	.....	0	.....	..P3LFE	10/25/2017.
316773	60	5	FIFTH THIRD BANCORP.....	.....	...	51,663.000	25.00	.....	1,310,853	28.410	1,467,746	1,310,853	21,392	85,566	.....	.....	.....	.....	0	.....	RP3LFE	05/09/2014.
320517	20	4	FIRST HORIZON NATIONAL.....	.....	...	6,126.000	25.00	.....	127,115	25.200	154,375	127,115	2,374	9,495	.....	.....	.....	.....	0	.....	..P3LFE	12/20/2013.
33616C	83	7	FIRST REPUBLIC BANK.....	.....	...	3,600.000	25.00	.....	92,996	25.850	93,060	92,996	.....	344	.....	.....	.....	.....	0	.....	RP2LFE	12/26/2017.
33616C	86	0	FIRST REPUBLIC BANK/SF.....	.....	...	40,000.000	25.00	.....	1,031,060	26.080	1,043,200	1,031,060	.....	70,000	.....	.....	.....	.....	0	.....	RP2LFE	02/19/2014.
33616C	88	6	FIRST REPUBLIC BANK/SF.....	.....	...	20,000.000	25.00	.....	384,000	25.520	510,400	384,000	.....	27,500	.....	.....	.....	.....	0	.....	RP2LFE	12/27/2013.
337158	20	8	FIRST TENNESSEE BANK.....	.....	...	275.000	1,000.00	.....	165,000	790.000	217,250	165,000	2,635	10,427	.....	.....	.....	.....	0	.....	..P3LFE	11/04/2015.
38148B	10	8	GOLDMAN SACHS GROUP INC.....	.....	...	31,900.000	25.00	.....	797,500	28.590	912,021	797,500	.....	50,841	.....	.....	.....	.....	0	.....	RP3LFE	04/21/2014.
446150	70	8	HUNTINGTON BANCSHARES.....	.....	...	27,000.000	25.00	.....	687,983	28.100	758,700	687,983	10,547	42,188	.....	.....	.....	.....	0	.....	RP3LFE	06/02/2016.
49446R	73	7	KIMCO REALTY CORP.....	.....	...	14,261.000	25.00	.....	356,114	24.650	351,534	356,114	4,568	.....	.....	.....	.....	.....	0	.....	RP2LFE	10/18/2017.
49446R	77	8	KIMCO REALTY CORP.....	.....	...	8,000.000	25.00	.....	199,600	24.950	199,600	199,600	2,750	5,500	.....	.....	.....	.....	0	.....	RP2LFE	05/09/2017.
55264U	40	5	MB FINANCIAL INC.....	.....	...	10,000.000	25.00	.....	250,000	26.250	262,500	250,000	.....	.....	.....	.....	.....	.....	0	.....	..P3LFE	11/15/2017.
61762V	60	6	MORGAN STANLEY.....	.....	...	5,000.000	25.00	.....	127,650	27.050	135,250	127,650	1,828	5,180	.....	.....	.....	.....	0	.....	..P3LFE	02/13/2017.
61763E	20	7	MORGAN STANLEY.....	.....	...	82,500.000	25.00	.....	2,060,325	28.450	2,347,125	2,060,325	35,449	141,798	.....	.....	.....	.....	0	.....	RP3LFE	02/27/2014.
649445	20	2	NY COMMUNITY BANCORP INC.....	.....	...	39,900.000	25.00	.....	997,500	28.420	1,133,958	997,500	.....	47,688	.....	.....	.....	.....	0	.....	..P3LFE	03/10/2017.
693475	85	7	PNC FINANCIAL SERVICES.....	.....	...	73,100.000	25.00	.....	1,890,155	28.220	2,062,882	1,890,155	.....	111,935	.....	.....	.....	.....	0	.....	..P2LFE	12/16/2016.
712704	20	4	PEOPLES UNITED FIN INC.....	.....	...	10,400.000	25.00	.....	260,000	28.130	292,552	260,000	.....	14,625	.....	.....	.....	.....	0	.....	..P3LFE	10/24/2016.
7591EP	50	6	REGIONS FINANCIAL CORP.....	.....	...	29,000.000	25.00	.....	735,900	28.380	823,020	735,900	.....	46,219	.....	.....	.....	.....	0	.....	RP3LFE	11/25/2014.
78409B	20	7	SCE TRUST III.....	.....	...	84,629.000	25.00	.....	2,115,725	26.910	2,277,366	2,115,725	.....	121,654	.....	.....	.....	.....	0	.....	RP2LFE	02/27/2014.
78409W	20	1	SCE TRUST V.....	.....	...	1,670.000	25.00	.....	43,921	26.410	44,105	43,921	.....	.....	.....	.....	.....	.....	0	.....	RP2LFE	12/28/2017.
808513	40	2	CHARLES SCHWAB CORP.....	.....	...	10,000.000	25.00	.....	250,000	26.840	268,400	250,000	.....	15,000	.....	.....	.....	.....	0	.....	RP2LFE	07/27/2015.
808513	60	0	CHARLES SCHWAB CORP.....	.....	...	48,000.000	25.00	.....	1,205,080	26.920	1,292,160	1,205,080	.....	69,936	.....	.....	.....	.....	0	.....	RP2LFE	03/09/2017.
857477	60	8	STATE STREET CORP.....	.....	...	43,470.000	25.00	.....	1,086,750	27.410	1,191,513	1,086,750	.....	64,110	.....	.....	.....	.....	0	.....	RP2LFE	02/25/2014.
857477	85	5	STATE STREET CORP.....	.....	...	56,078.000	25.00	.....	1,516,704	27.060	1,517,471	1,516,704	.....	40,354	.....	.....	.....	.....	0	.....	RP2LFE	10/12/2017.
902973	83	3	US BANCORP.....	.....	...	90,000.000	25.00	.....	2,491,200	28.190	2,537,100	2,491,200	36,563	146,250	.....	.....	.....	.....	0	.....	..P2LFE	03/11/2014.
919794	30	5	VALLEY NATIONAL BANCORP.....	.....	...	5,000.000	25.00	.....	125,000	26.450	132,250	125,000	1,719	1,108	.....	.....	.....	.....	0	.....	..P3LFE	07/27/2017.
947890	50	5	WEBSTER FINANCIAL CORP.....	.....	...	30,000.000	25.00	.....	750,000	25.390	761,700	750,000	.....	.....	.....	.....	.....	.....	0	.....	..P3LFE	12/05/2017.
949746	46	5	WELLS FARGO & COMPANY.....	.....	...	45,000.000	25.00	.....	1,157,400	28.550	1,284,750	1,157,400	.....	74,531	.....	.....	.....	.....	0	.....	RP2LFE	01/06/2014.
94988U	67	2	WELLS FARGO & COMPANY.....	.....	...	10,000.000	25.00	.....	254,500	25.520	255,200	254,500	.....	13,750	.....	.....	.....	.....	0	.....	..P2LFE	06/22/2016.
AMVEST	RP	0	AMVESTAR HOLDINGS, LLC.....	.....	...	30,000.000	.....	.....	3,000,000	100.000	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....	0	.....	..P5U	05/01/2017.

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
				3	4					9	10		12	13	14	15	16	17	18	19			
	CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
FBPREF EQ 4	FIRST BOSTON.....			.....	.....	937,500.000	1.00	.....	.....937,500	1.000	937,500	937,500	.....	.....	.....134,871	.....	.....	.....	.....	.....0	.....	.....P5U	12/01/2016.
SFPREF EQ 1	SMART FINANCIAL - PREF EQ.....			.....	.....	333,333.330	1.00	.....	.....333,333	1.000	333,333	333,333	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....P5U	05/01/2017.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									45,259,540	XXX	48,349,767	45,259,540	151,929	2,259,699	0	0	0	0	0	0	XXX	XXX	
8999999. Total - Preferred Stocks.....									45,259,540	XXX	48,349,767	45,259,540	151,929	2,259,699	0	0	0	0	0	0	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
						3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
037023	10	8	ANTHRACITE CAPITAL INC.....					130,773.220	44,463	0.340	44,463	44,463				44,463		44,463		U	12/23/2008.
04010L	10	3	ARES CAPITAL CORP.....					30,300.000	476,619	15.730	476,619	498,435	11,514	11,514		(21,816)		(21,816)		L	07/18/2017.
04013V	10	8	ARES COMMERCIAL REAL ESTATE.....					1,113,250.000	14,372,058	12.910	14,372,058	14,897,929	300,578	1,191,178		(912,865)		(912,865)		L	03/19/2014.
112830	10	4	BROOKFIELD REAL ASSETS INCOM.....					718.000	16,787	23.380	16,787	25,170		1,572		(8,383)		(8,383)		L	01/03/2017.
118230	10	1	BUCKEYE PARTNERS LP.....					167,952.000	8,327,060	49.580	8,327,060	10,734,120		424,079		(2,407,060)		(2,407,060)		L	07/31/2017.
247361	70	2	DELTA AIR LINES INC.....					112.000	6,272	56.000	6,272			114		763		763		L	01/18/2011.
26817Q	50	6	DYNEX CAPITAL INC.....					69,909.010	490,062	7.010	490,062	239,965	12,584	52,433		13,283		13,283		L	12/23/2008.
29273V	10	0	ENERGY TRANSFER EQUITY LP.....					950,000.000	16,387,500	17.250	16,387,500	16,916,881		280,250		(529,381)		(529,381)		L	11/03/2017.
29278N	10	3	ENERGY TRANSFER PARTNERS LP.....					1,409,612.000	25,246,151	17.910	25,246,151	30,790,136		1,708,164		(5,543,985)		(5,543,985)		L	08/17/2017.
316734	2#	8	FIFTH GENERATION.....					6,624.000										0		U	12/22/1997.
34955X	60	6	FORTEBANK JSC.....					16,989.000	26,299	1.548	26,299			1,189		7,186		7,186		U	03/02/2015.
35905B	10	7	FRONTERA ENERGY CORP.....					124,051.000	4,715,179	38.010	4,715,179	4,329,925				385,254		385,254		L	06/14/2017.
38741L	10	7	GRANITE POINT MORTGAGE TRUST.....					219,021.000	3,885,433	17.740	3,885,433	4,113,214	83,228			(227,782)		(227,782)		L	11/02/2017.
614880	11	0	MOOD MEDIA WARRANTS.....					56,949.000	22,257	0.391	22,257					22,257		22,257		U	11/01/2017.
64704V	10	6	NEW MEDIA INVESTMENT GROUP INC.....					113,700.000	1,907,886	16.780	1,907,886	1,891,377		161,454		89,823		89,823		L	08/05/2015.
668074	30	5	NORTHWESTERN CORP.....					813.000	48,544	59.710	48,544	27,021		1,707		2,309		2,309		L	05/01/2005.
87265K	10	2	TPG SPECIALTY LENDING INC.....					558,712.000	11,062,498	19.800	11,062,498	9,583,405	217,898	977,746		631,345		631,345		L	08/04/2016.
89832P	35	8	MILLER OPPORTUNITY TR-FI.....					65,415.000	1,611,826	24.640	1,611,826	1,172,086				439,740		439,740		L	05/01/2017.
90187B	40	8	TWO HARBORS INVESTMENT CORP.....					1,155,599.000	18,790,040	16.260	18,790,040	16,882,580		2,237,419		1,282,031		1,282,031		L	07/10/2017.
910047	10	9	UNITED CONTINENTAL HOLDINGS.....					74.000	4,988	67.400	4,988	1,559				(406)		(406)		L	08/13/2007.
BLKPOW	ER	5	BLACKLIGHT POWER, INC.....					12.130	145,560	12,000.000	145,560	145,560						0		U	01/01/2015.
CAPSTC	OM	6	CAPSTONE NUTRITION COMMON.....					719.750	7	0.010	7	7						0		U	10/01/2015.
000000	00	0	FHLB CHICAGO CAPITAL STOCK.....	RF				20,000.000	2,000,000	100.000	2,000,000	2,000,000		20,998				0		U	06/19/2017.
IMEDXC	OM	4	IMEDX - COMMON EQUITY.....					11,706.000										0		U	05/01/2017.
NVTNLT	EQ	7	NVTN - COMMON EQUITY.....					2,303,521.250										0		U	05/01/2017.
WTIHOW	AR	0	WTI WARRANTS.....					2,954.000	295,400	100.000	295,400					295,400		295,400		U	11/01/2017.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									109,882,889	XXX	109,882,889	114,293,833	625,802	7,069,817	0	(6,437,824)	0	(6,437,824)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
247131	2#	1	DELPHI FINANCIAL GROUP INC.....					36.000	72,245,009	2,006,805.806	72,245,009	62,926,198		1,800,000		9,060,172		9,060,172		K	10/01/2015.
33615*	10	8	FIRST RELIANCE STANDARD LIFE INS CO.....					100,000.000	61,243,282	598.089	61,243,282	7,749,758		5,000,000		(7,032,706)		(7,032,706)		U	06/16/1983.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....									133,488,291	XXX	133,488,291	70,675,956	0	6,800,000	0	2,027,466	0	2,027,466	0	XXX	XXX
Common Stocks - Mutual Funds																					
00170K	57	0	AMG YACKTMAN FOCUSED-SVC.....					1,002.000	21,172	21.130	21,172	23,106		2,503		1,443		1,443		L	06/11/2014.
00758M	63	4	LSV VALUE EQUITY FUND.....					52,364.000	1,515,936	28.950	1,515,936	1,170,976		105,409		147,143		147,143		L	05/12/2014.
25156A	85	8	DEUTSCHE GLOBAL INFRAST-INS.....					1,794.000	26,856	14.970	26,856	22,999		563		2,709		2,709		L	08/19/2014.
339183	10	5	JPMORGAN MID CAP VALUE-SEL.....					29,820.000	1,187,432	39.820	1,187,432	1,017,760		29,829		113,912		113,912		L	05/12/2014.
413838	82	2	OAKMARK GLOBAL SELECT FUND-I.....					70,176.000	1,354,397	19.300	1,354,397	1,076,447		74,260		174,738		174,738		L	05/12/2014.
61744J	27	5	MORGAN STANLEY INS GLB FRA-P.....					32,897.000	796,436	24.210	796,436	697,616		36,452		133,233		133,233		L	05/12/2014.
741454	10	2	T ROWE PRICE MEDIA & TELECOM.....					14,881.000	1,435,570	96.470	1,435,570	955,571		33,780		330,656		330,656		L	05/12/2014.
74160Q	20	2	PRIMECAP ODYSSEY AGGR GRTH.....					821.000	36,395	44.330	36,395	24,466		314		8,916		8,916		L	05/12/2014.
780905	78	2	ROYCE SPECIAL EQUITY FUND-IV.....					1,000.000	21,790	21.790	21,790	21,940		1,918		(230)		(230)		L	04/18/2013.
86704B	82	2	SUNAMERICA FOC DVD STRATG-A.....					61,318.000	1,149,713	18.750	1,149,713	995,444		114,563		95,043		95,043		L	05/12/2014.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
936772 10 2	WASATCH SMALL CAP GROWTH FD.....		.....	.....	.....486.995	21,116	43.360	21,116	21,240	.....	.....	.....	.....1,743	.....	.....1,743	.....	.....L	04/18/2013.
9299999. Total - Common Stocks - Mutual Funds.....			.....	.....	.....	.....7,566,813	XXX	7,566,813	6,027,565	0	399,591	0	1,009,306	0	1,009,306	0	XXX	XXX
9799999. Total - Common Stock.....			.....	.....	.....	.....250,937,993	XXX	250,937,993	190,997,354	625,802	14,269,408	0	(3,401,052)	0	(3,401,052)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....			.....	.....	.....	.....296,197,533	XXX	299,287,760	236,256,894	777,731	16,529,107	0	(3,401,052)	0	(3,401,052)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....11, the total \$ value (included in Column 8) of all such issues \$.....63,777,268.

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
Bonds - U.S. Government												
36179R	LP	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		12/20/2017.....	DIRECT.....		22,362,462	22,638,499			
912810	RY	6	US TREASURY N/B.....		12/20/2017.....	STIFEL, NICOLAUS & CO., INC.....		9,764	10,000	96		
912828	3F	5	US TREASURY N/B.....		12/20/2017.....	VARIOUS.....		542,030	550,000	847		
912828	M8	0	US TREASURY N/B.....		12/12/2017.....	VARIOUS.....		218,317	220,000	138		
912828	U2	4	US TREASURY N/B.....		04/24/2017.....	GOLDMAN SACHS.....		586,031	600,000	5,337		
912828	X8	8	US TREASURY N/B.....		09/26/2017.....	JEFFERIES & CO.....		50,617	50,000	436		
0599999. Total - Bonds - U.S. Government.....								23,769,221	24,068,499	6,854		
Bonds - All Other Government												
040114	HG	8	REPUBLIC OF ARGENTINA.....	D.....	05/19/2017.....	NOMURA SECURITIES DOMESTIC.....		2,027,500	2,000,000	54,625		
AO5022	11	3	EXPORT-IMPORT BANK KOREA.....	B.....	07/25/2017.....	J.P. MORGAN.....		4,285,049	4,324,155			
EG1116	37	5	MEX BONOS DESARR FIX RT.....	B.....	10/24/2017.....	HSBC SECURITIES LIMITED.....		19,720,544	18,747,285	529,236		
EI8404	63	0	NOTA DO TESOURO NACIONAL.....	B.....	10/27/2017.....	VARIOUS.....		29,450,282	28,018,388	563,389		
JV5230	82	8	NOTA DO TESOURO NACIONAL.....	B.....	11/17/2017.....	VARIOUS.....		19,822,673	18,227,712	292,250		
P3579E	BE	6	DOMINICAN REPUBLIC.....	D.....	05/19/2017.....	MERRILL LYNCH.....		2,634,375	2,500,000	55,656		
1099999. Total - Bonds - All Other Government.....								77,940,423	73,817,540	1,495,156		
Bonds - U.S. States, Territories and Possessions												
452152	Q4	6	STATE OF ILLINOIS.....		10/26/2017.....	BARCLAYS CAPITAL INC.....		14,233,700	13,000,000			
708796	7E	1	PENNSYLVANIA ST-124B.....		08/25/2017.....	MAY SECURITIES.....		1,000,000	1,000,000			
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								15,233,700	14,000,000	0		
Bonds - U.S. Political Subdivisions of States												
108152	CC	1	CITY OF BRIDGEPORT CT.....		12/06/2017.....	MORGAN STANLEY NYS.....		2,390,000	2,390,000			
108152	CD	9	CITY OF BRIDGEPORT CT.....		12/06/2017.....	MORGAN STANLEY NYS.....		1,385,000	1,385,000			
108152	CL	1	CITY OF BRIDGEPORT CT.....		12/06/2017.....	MORGAN STANLEY NYS.....		3,310,000	3,310,000			
108152	CN	7	CITY OF BRIDGEPORT CT.....		12/12/2017.....	MORGAN STANLEY NYS.....		2,987,067	3,000,000			
167486	MK	2	CHICAGO-TXB-B-BABS.....		12/11/2017.....	JEFFERIES & COMPANY.....		2,319,880	2,000,000	67,653		
167486	MM	8	CHICAGO-TAXABLE.....		09/13/2017.....	JEFFERIES & CO.....		11,705,145	10,000,000	140,598		
167486	VV	8	CHICAGO IL.....		02/28/2017.....	WELLS FARGO FINANCIAL US.....		7,680,450	7,500,000	95,260		
167486	VW	6	CHICAGO IL.....		03/01/2017.....	JEFFERIES & CO.....		4,115,818	4,005,000	56,042		
167505	KK	1	CHICAGO IL BRD OF EDU.....		06/28/2017.....	VARIOUS.....		3,678,810	7,000,000	12,787		
215457	BZ	4	COOK HSD #201-TXBL.....		04/26/2017.....	FTN FINANCIAL SECURITIES CORP.....		5,500,000	5,500,000			
442331	3H	5	CITY OF HOUSTON TX.....		12/20/2017.....	BARCLAYS CAPITAL INC.....		5,000,000	5,000,000			
442331	3K	8	CITY OF HOUSTON TX.....		12/20/2017.....	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000			
467107	CM	8	COUNTY OF JACKSON MI.....		12/01/2017.....	BANK OF AMERICA MERRILL LYNCH.....		2,745,000	2,745,000			
467107	CN	6	COUNTY OF JACKSON MI.....		12/01/2017.....	BANK OF AMERICA MERRILL LYNCH.....		3,000,000	3,000,000			
650366	7V	3	NEWARK-REF-CABS-TXB.....		03/06/2017.....	CITI.....		2,609,850	3,810,000			
660393	P8	6	N LAS VEGAS-A-AGM-CR.....		06/14/2017.....	WELLS FARGO FINANCIAL US.....		5,753,000	5,000,000	16,430		
716298	QS	6	PETERSBURG-B-REF-TXBL.....		12/12/2017.....	VARIOUS.....		3,622,786	3,660,000	10,083		
717883	TZ	5	PHILADELPHIA SD-AGM.....		03/08/2017.....	WELLS FARGO FINANCIAL US.....		6,088,050	5,000,000	95,838		
935187	KE	3	WARREN CNTY SD-TXBL.....		02/27/2017.....	CAPITALIZED INTEREST.....		5,000	5,000			
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								83,895,856	84,310,000	494,691		
Bonds - U.S. Special Revenue and Special Assessment												
010604	DE	3	AL PORT AUTH-D-REF.....		02/24/2017.....	CITI.....		2,500,000	2,500,000			
010604	DF	0	AL PORT AUTH-D-REF.....		02/24/2017.....	CITI.....		675,000	675,000			
010869	HV	0	ALAMEDA ETC-B-AGM.....		02/22/2017.....	WELLS FARGO FINANCIAL US.....		3,110,750	5,000,000			
01F030	62	9	FNCL 3 2/13 MBS 30YR.....		12/14/2017.....	VARIOUS.....		9,356,689	9,375,000			
01F032	62	5	FNCL 3.5 2/12.....		12/12/2017.....	MURIEL SIEBERT.....		6,136,641	6,000,000			

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
01F040	61	0	FNCL 4 1/12.....		12/06/2017.....	J P MORGAN.....		3,008,867	2,875,000	
04052B	AL	8	AZ INDL DEV-A-REF.....		01/26/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		647,927	650,000	
04052B	AM	6	AZ INDL DEV-A-REF.....		01/26/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		1,384,944	1,395,000	
04052B	AN	4	AZ INDL DEV-A-REF.....		01/26/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		1,723,236	1,730,000	
04052B	AT	1	ARIZONA INDL DEV AUTH.....		04/21/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		2,541,550	2,500,000	
04052B	AU	8	ARIZONA INDL DEV AUTH.....		04/21/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		4,363,839	4,325,000	
047681	QN	4	ATLANTA & FULTON COUNTY RECREATION AUTHO.....		12/01/2017.....	THE GOLDMAN SACHS GROUP.....		2,500,000	2,500,000	
10103D	AA	4	BOSTON MEDICAL CTR CORP.....		07/27/2017.....	WELLS FARGO FINANCIAL US.....		5,263,050	5,000,000	18,829
10103D	AC	0	BOSTON MEDICAL CENTER CORP.....		12/15/2017.....	MORGAN STANLEY NYS.....		4,000,000	4,000,000	
108552	AG	5	BRDGEN 5.1% 01 DEC 2027.....		12/21/2017.....	GEORGE K. BAUM & COMPANY.....		2,350,000	2,350,000	
108552	AH	3	BRIDGEVIEW FINANCE CORP.....		12/21/2017.....	GEORGE K. BAUM & COMPANY.....		3,500,000	3,500,000	
130179	HG	2	CA EDUCTNL-B-TXBL.....		02/24/2017.....	CITI.....		7,000,000	7,000,000	
130536	QZ	1	CA POLL CTRL FIN-AMT.....		06/06/2017.....	STIFEL NICOLAUS & CO.....		2,554,717	2,455,000	
130536	RA	5	CA POLL CTRL FIN-AMT.....		08/02/2017.....	VARIOUS.....		5,624,424	5,165,000	40,284
13077E	FK	1	CALIFORNIA ST STWD CM.....		06/06/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		2,517,906	2,565,000	
14916R	AD	6	CATHOLIC HEALTH INITIATI.....		10/03/2017.....	VARIOUS.....		9,628,143	10,580,000	175,211
15200X	AE	3	CENTERRA CO MET DIST.....		04/20/2017.....	D.A. DAVIDSON & CO.....		1,591,875	1,500,000	
167727	SW	7	CHICAGO WSTEWTR-BAB-B.....		07/13/2017.....	VARIOUS.....		4,110,029	3,270,000	50,905
16772P	AQ	9	CHICAGO TRANSIT BAB.....		01/13/2017.....	CITIGROUP GLOBAL MARKETS.....		2,384,880	2,000,000	16,533
167736	YU	5	CHICAGO WTR-TXB-2ND-B.....		03/30/2017.....	MORGAN STANLEY.....		3,990,319	3,210,000	91,978
207758	KH	5	CT SPL TAX.....		07/27/2017.....	WELLS FARGO FINANCIAL US.....		2,945,650	2,500,000	23,917
20775C	TW	4	CONNECTICUT HSG FI-C1.....		04/26/2017.....	JONES & ASSOCIATES.....		1,000,000	1,000,000	
232265	5Q	7	CUYAHOGA CO HOSP.....		06/14/2017.....	GOLDMAN SACHS.....		11,800,360	11,000,000	36,667
232265	5T	1	CUYAHOGA CO HOSP.....		10/02/2017.....	CITIGROUP GLOBAL MARKETS.....		10,415,292	9,850,000	67,035
232287	BZ	4	CUYAHOGA CNTY OH SALE.....		10/05/2017.....	KEYBANC CAPITAL MARKETS.....		1,250,000	1,250,000	
232287	CA	8	CUYAHOGA CNTY OH SALE.....		10/05/2017.....	KEYBANC CAPITAL MARKETS.....		4,000,000	4,000,000	
254010	AE	1	DIGNITY HEALTH.....		10/06/2017.....	JEFFERIES & CO.....		6,627,921	6,370,000	149,115
3128ME	A3	5	FG G15226.....		08/22/2017.....	FIDELITY CAPITAL MARKETS.....		1,073,604	1,061,086	3,183
3136AJ	EM	4	FANNIE MAE.....		12/21/2017.....	DIRECT.....		1,927,596	2,069,497	
3136AM	M6	3	FNA 2015-M4 ABV2.....		04/03/2017.....	KGS ALPHA CAPITAL MARKETS.....		525,817	523,934	172
3136AP	3Z	3	FNA 2015-M12 FA.....		07/12/2017.....	VARIOUS.....		2,540,123	2,535,506	1,722
3136AS	4T	0	FANNIEMAE-ACES.....		05/11/2017.....	CANTOR FITZGERALD.....		2,317,969	2,400,000	2,385
3136AT	X4	1	FANNIEMAE-ACES.....		07/11/2017.....	NOMURA SECURITIES DOMESTIC.....		4,226,698	4,284,268	3,636
3136AV	QQ	5	FANNIEMAE-ACES.....		03/16/2017.....	GOLDMAN SACHS.....		818,417	825,000	1,766
3136AW	WE	3	FANNIEMAE-ACES.....		05/09/2017.....	POPULARINC.....		1,999,967	2,000,000	4,565
31377E	2Q	1	FANNIE MAE.....		03/21/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		624,473	614,677	2,847
3138L3	WT	8	FANNIE MAE.....		03/06/2017.....	ROBERT W. BAIRD & CO.....		4,459,341	4,499,414	3,050
3138LE	YS	4	FANNIE MAE.....		01/27/2017.....	KGS ALPHA CAPITAL MARKETS.....		3,794,690	3,990,636	
3138LF	B7	2	FANNIE MAE.....		11/28/2017.....	DUNCAN-WILLIAMS.....		2,031,723	2,067,911	4,731
3138LF	QX	9	FANNIE MAE.....		02/16/2017.....	KGS ALPHA CAPITAL MARKETS.....		1,912,278	1,978,432	3,278
31398N	W7	5	FANNIE MAE.....		08/11/2017.....	VARIOUS.....		1,932,911	1,921,440	653
365418	BF	8	GARDEN ST PRSRV-CAB-B.....		03/22/2017.....	WELLS FARGO FINANCIAL US.....		3,362,550	5,000,000	
373539	6S	9	GA ST HSG/FIN-A-SF.....		02/16/2017.....	FLA.....		250,000	250,000	
37353P	AK	5	GA HSG & FIN-C.....		12/19/2017.....	FLA.....		1,000,000	1,000,000	
40175R	AA	3	GUILDERLAND IDA -A.....		11/09/2017.....	OPPENHEIMER HOLDINGS INC.....		10,350,000	10,350,000	
404530	AA	5	HACKENSACK MERIDIAN HLTH.....		04/06/2017.....	GOLDMAN SACHS.....		5,946,240	6,000,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
424685	AH	8	HEMPSTEAD LOCAL DEV.....	08/02/2017.....	ROBERT W. BAIRD & CO.....		2,685,000	2,685,000	
430034	BD	9	HIGHLAND REDEV -SUB.....	08/18/2017.....	STIFEL NICOLAUS & CO.....		5,713,510	5,825,000	
45201Y	R2	5	ILLINOIS ST HSG DEV A.....	12/01/2017.....	JONES.....		1,000,000	1,000,000	
45204E	VM	7	ILLINOIS ST FIN AUTH.....	08/04/2017.....	MERRILL LYNCH.....		250,000	250,000	
45204E	VZ	8	ILLINOIS ST FIN AUTH.....	08/04/2017.....	MERRILL LYNCH.....		300,000	300,000	
45204E	WA	2	ILLINOIS ST FIN AUTH.....	08/04/2017.....	MERRILL LYNCH.....		225,000	225,000	
45204E	WF	1	ILLINOIS ST FIN AUTH.....	08/04/2017.....	MERRILL LYNCH.....		380,000	380,000	
45213T	AH	7	ILLINOIS REC TRUST II.....	03/31/2017.....	MERRILL LYNCH.....		10,000,000	10,000,000	648,889
457074	AZ	5	CITY OF INGLEWOOD CA.....	11/10/2017.....	RAMIREZ & CO, INC.....		2,449,632	2,400,000	
47325R	AU	3	JEFFERSON CO CIVIC.....	11/21/2017.....	VARIOUS.....		6,000,000	6,000,000	8,028
546398	8A	9	LA PUB FACS-CONV CAB.....	01/13/2017.....	BARCLAYS AMERICAN.....		2,705,451	3,670,000	
546398	8B	7	LA PUB FACS-CONV CAB.....	01/13/2017.....	BARCLAYS AMERICAN.....		3,664,950	5,000,000	
54639T	BU	5	LA PUB FACS AUTH-A.....	01/10/2017.....	CITI.....		7,831,808	7,375,000	12,292
57420N	CS	8	MARYLAND ECONOMIC DEVELOPMENT CORP.....	12/21/2017.....	PIPER JAFFRAY.....		1,795,000	1,795,000	
57420N	CT	6	MARYLAND ECONOMIC DEVELOPMENT CORP.....	12/21/2017.....	PIPER JAFFRAY.....		8,500,000	8,500,000	
57584X	PQ	8	MA DEV FIN AGY-B-TXBL.....	03/24/2017.....	RAYMOND.....		7,785,680	8,000,000	149,652
57586N	S3	6	MA ST HSG FIN-A-REF.....	03/07/2017.....	MAY SECURITIES.....		750,000	750,000	
58611Y	AA	2	MEMPHIS-SHELBY CNTY-A.....	11/02/2017.....	KEYCORP.....		123,566	125,000	
58611Y	AB	0	MEMPHIS-SHELBY CNTY-A.....	11/03/2017.....	KEYCORP.....		688,964	675,000	
58611Y	AC	8	MEMPHIS-SHELBY CNTY-A.....	11/02/2017.....	KEYCORP.....		502,645	500,000	
58611Y	AF	1	MEMPHIS-SHELBY CNTY-B.....	11/02/2017.....	KEYCORP.....		375,000	375,000	
58611Y	AG	9	MEMPHIS-SHELBY CNTY-B.....	11/02/2017.....	KEYCORP.....		500,000	500,000	
592643	BS	8	MET DC ARPTS-BABS-AGM.....	02/14/2017.....	J.P. MORGAN.....		13,817,300	10,000,000	302,222
59465M	3K	9	MICHIGAN ST HSG DEV A.....	06/23/2017.....	JONES & ASSOCIATES.....		1,500,000	1,500,000	
611581	AU	3	CITY OF MONROVIA CA.....	12/01/2017.....	SOUTHWEST SECURITIES.....		2,500,000	2,500,000	
611581	AV	1	CITY OF MONROVIA CA.....	12/01/2017.....	SOUTHWEST SECURITIES.....		2,500,000	2,500,000	
611581	AW	9	CITY OF MONROVIA CA.....	12/01/2017.....	SOUTHWEST SECURITIES.....		2,550,000	2,550,000	
626207	MW	1	MUN ELEC TXB-ONE-A.....	08/03/2017.....	WELLS FARGO FINANCIAL US.....		2,805,800	2,500,000	13,952
626207	YM	0	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA.....	12/01/2017.....	VARIOUS.....		9,457,410	7,500,000	65,441
64542P	EL	5	NEW HOPE CULT EDU-B.....	04/07/2017.....	PIPER JAFFREY & CO.....		1,005,000	1,000,000	
64579R	BR	7	NJ INST OF TECH-TXBL.....	05/18/2017.....	MORGAN STANLEY.....		2,500,000	2,500,000	
64579R	BS	5	NJ INST OF TECH-TXBL.....	05/18/2017.....	MORGAN STANLEY.....		3,585,000	3,585,000	
646066	ZC	7	NJ EDUCTNL FACS-G-REF.....	01/27/2017.....	WELLS FARGO FINANCIAL US.....		2,780,130	3,000,000	8,548
646066	ZD	5	NJ EDUCTNL FACS-G-REF.....	01/06/2017.....	WELLS FARGO FINANCIAL US.....		1,869,660	2,000,000	1,922
646136	XR	7	NJ TRN TR FD BABS.....	09/13/2017.....	WELLS FARGO FINANCIAL US.....		8,399,260	6,595,000	108,174
646136	XS	5	NJ ST TRANSN-BAB-C.....	01/12/2017.....	RAYMOND.....		1,044,910	1,000,000	5,275
647200	6X	7	NM MTGE FIN-B-1.....	10/04/2017.....	DAIN BOSWORTH.....		1,000,000	1,000,000	
649845	FE	9	NY ST ENERGY-ADJ-A.....	09/08/2017.....	J.P. MORGAN.....		11,000,000	11,000,000	2,831
658207	TY	1	NC HSG FIN-38B.....	05/17/2017.....	RBC CAPITAL MARKETS LONDON.....		1,000,000	1,000,000	
67756Q	WG	8	OH HSG FIN AGY-D.....	09/08/2017.....	FLA.....		500,000	500,000	
678908	Z5	6	OK DEV FIN AUTH-B.....	03/02/2017.....	DAIN BOSWORTH.....		585,000	585,000	
678908	Z6	4	OK DEV FIN AUTH-B.....	03/02/2017.....	DAIN BOSWORTH.....		560,000	560,000	
678908	Z7	2	OK DEV FIN AUTH-B.....	03/02/2017.....	DAIN BOSWORTH.....		555,000	555,000	
678908	Z8	0	OK DEV FIN AUTH-B.....	03/03/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		4,153,087	4,150,000	
678908	Z9	8	OK DEV FIN AUTH-B.....	03/02/2017.....	DAIN BOSWORTH.....		755,000	755,000	
681785	JK	8	OMAHA PUB FACS-TXBL.....	02/23/2017.....	D.A. DAVIDSON & CO.....		3,000,000	3,000,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
696624	BD	6	PALM DESERT REDEV-B.....	01/19/2017.....	STIFEL NICOLAUS & CO.....		1,072,907	1,100,000	
696624	BE	4	PALM DESERT REDEV-B.....	01/19/2017.....	STIFEL NICOLAUS & CO.....		991,730	1,000,000	
696624	BF	1	PALM DESERT REDEV-B.....	01/19/2017.....	STIFEL NICOLAUS & CO.....		985,630	1,000,000	
696624	BG	9	PALM DESERT REDEV-B.....	01/19/2017.....	STIFEL NICOLAUS & CO.....		491,395	500,000	
708796	4Q	7	PA HSG FIN AGY-122.....	01/11/2017.....	DAIN BOSWORTH.....		4,000,000	4,000,000	
708796	8E	0	PA HSG FIN AGY-125A.....	12/07/2017.....	DAIWA BANK (CAPITAL MANAGEMENT) PLC.....		500,000	500,000	
717908	AN	7	PHILADELPHIA AUTHORITY FOR INDUSTRIAL DE.....	12/20/2017.....	JEFFERIES & COMPANY INC.....		11,650,000	11,650,000	
73358W	EK	6	PORT AUTH NY/NJ #168.....	01/09/2017.....	RAYMOND.....		2,545,134	2,275,000	31,441
735389	ZE	1	PORT OF SEATTLE WA-B.....	07/26/2017.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	
74442E	BW	9	PUBLIC FIN AUTH-A.....	11/01/2017.....	BRANCH BANKING & TRUST COMPANY.....		556,299	565,000	
74442E	BX	7	PUBLIC FIN AUTH-A.....	11/01/2017.....	BRANCH BANKING & TRUST COMPANY.....		1,045,053	1,065,000	
74442E	CA	6	PUBLIC FIN AUTH.....	10/31/2017.....	BRANCH BANKING & TRUST COMPANY.....		652,410	615,000	
74442E	CB	4	PUBLIC FIN AUTH.....	10/30/2017.....	BRANCH BANKING & TRUST COMPANY.....		952,028	910,000	
74442P	DE	2	PUBLIC FIN AUTH REV.....	04/03/2017.....	LOOP CAPITAL MARKETS.....		2,453,425	2,500,000	
74442P	DH	5	PUBLIC FIN AUTH WI RE.....	04/26/2017.....	MURIEL SIEBERT.....		11,250,000	11,250,000	
744434	CW	9	PUBLIC PWR GEN-WHELAN.....	03/28/2017.....	WELLS FARGO FINANCIAL US.....		6,305,988	5,200,000	94,146
74446E	AC	0	PUBLIC FIN AUTH-B.....	06/22/2017.....	GOLDMAN SACHS.....		9,600,000	9,600,000	
74446H	AB	5	PUBLIC FIN AUTH WI LI.....	07/26/2017.....	JEFFERIES & CO.....		2,680,550	2,500,000	14,444
74752P	BK	4	QUAKERTOWN GEN AUTH-B.....	07/20/2017.....	PIPPER.....		6,885,000	6,885,000	
74752P	BR	9	QUAKERTOWN PA GEN AUT.....	07/20/2017.....	PIPPER.....		100,000	100,000	
756372	AS	7	RED BLUFF JOINT UNION HIGH SCHOOL DISTRI.....	12/07/2017.....	RAYMOND JAMES FINANCIAL SERVICES.....		1,840,000	1,840,000	
762315	QM	4	RHODE ISLAND ST STUDE.....	04/06/2017.....	MAY SECURITIES.....		735,000	735,000	
79039M	AY	6	ST JOHNS CO DEV-A.....	09/28/2017.....	BARCLAYS AMERICAN.....		3,044,960	3,000,000	1,667
79467B	AR	6	SALES TAX SECURITIZATION CORP.....	12/07/2017.....	JEFFERIES & COMPANY.....		10,000,000	10,000,000	
79467B	AZ	8	SALES TAX SECURITIZATION CORP.....	12/08/2017.....	JEFFERIES & COMPANY.....		5,994,360	6,000,000	
79730W	BX	7	SAN DIEGO REDEV AGY-B.....	01/20/2017.....	STIFEL NICOLAUS & CO.....		3,817,520	4,000,000	
79770G	FY	7	SAN FRANCISCO REDEV-C.....	03/08/2017.....	PIPER JAFFREY & CO.....		1,361,303	1,385,000	
79770G	GH	3	SAN FRANCISCO REDEV-A.....	03/10/2017.....	STIFEL NICOLAUS & CO.....		2,943,480	3,000,000	
81080L	AH	9	SCRANTON REDEV-AA.....	10/12/2017.....	VARIOUS.....		4,305,730	4,385,000	67,879
837151	SR	1	SC PUB SVC-C-TXBL-AGM.....	06/15/2017.....	WELLS FARGO FINANCIAL US.....		4,454,737	3,815,000	11,646
838530	NL	3	S JERSEY PORT CORP-P3.....	09/27/2017.....	VARIOUS.....		6,085,731	5,480,000	49,197
85732T	JS	2	STATE PUB SCH BLD-TXB.....	02/17/2017.....	PNC CAPITAL MARKETS.....		3,000,000	3,000,000	
880443	BT	2	TN ENERGY JR-SER B.....	01/09/2017.....	BARCLAYS AMERICAN.....		5,708,600	5,000,000	102,344
882117	5V	2	PERMANENT UNIVERSITY FUND - TEXAS A&M UN.....	10/12/2017.....	BARCLAYS AMERICAN.....		9,961,400	10,000,000	
882756	2Q	1	TX PUB FIN AUTH-TXBL.....	09/06/2017.....	VARIOUS.....		7,382,500	7,000,000	105,188
899115	BD	0	TULARE REDEV AGY-TXBL.....	02/14/2017.....	JEFFERIES & CO.....		5,235,581	5,180,000	678
899647	RT	0	TULSA ARPTS IMPT-REF.....	08/17/2017.....	STIFEL NICOLAUS & CO.....		2,250,000	2,250,000	
914729	SR	0	UNIV OF N TX-B-REF.....	01/06/2017.....	BARCLAYS AMERICAN.....		5,290,000	5,290,000	
914729	SS	8	UNIV OF N TX-B-REF.....	01/06/2017.....	BARCLAYS AMERICAN.....		3,085,000	3,085,000	
914729	ST	6	UNIV OF N TX-B-REF.....	01/06/2017.....	BARCLAYS AMERICAN.....		2,250,000	2,250,000	
921626	MM	6	VANCOUVER HSG AUTH.....	01/20/2017.....	KEYBANC CAPITAL MARKETS.....		750,000	750,000	
927676	RZ	1	VIRGIN ISLDS-B-AGM-CR.....	02/06/2017.....	WELLS FARGO FINANCIAL US.....		1,243,973	1,220,000	22,773
944488	QK	4	WAYNE CNTY-BLDG-JAIL.....	11/21/2017.....	VARIOUS.....		10,619,363	9,045,000	324,407
944488	QL	2	WAYNE CNTY-BLDG-JAIL.....	11/28/2017.....	VARIOUS.....		1,777,425	1,560,000	46,046
976904	L8	3	WI HSG & ECON DEV-A.....	11/29/2017.....	J P MORGAN.....		500,000	500,000	
977100	FL	5	WI GEN FUND-A-PREREF.....	02/03/2017.....	EXCHANGE.....		51,299	50,000	767

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
977100	FU	5	WI GEN FUND-A-UNREF.....				02/03/2017.....	EXCHANGE.....				256,496	250,000	3,833
979585	AW	6	WOODLAND WTR-B-REF.....				06/21/2017.....	DEUTSCHE BANK.....				979,550	1,000,000	15,004
98267V	CM	3	WYANDOTTE CO-CABS.....				09/07/2017.....	JEFFERIES & CO.....				3,478,200	10,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											500,366,926	495,911,801	2,921,148	
Bonds - Industrial and Miscellaneous														
00027@	AA	5	AAAH I ACQUISITION CORPORATION.....				12/20/2017.....	DIRECT.....				3,760,962	3,792,285	
00027@	AB	3	AAAH I ACQUISITION CORPORATION.....				12/21/2017.....	VARIOUS.....				43,488	43,488	
00095@	AC	8	ADCS CLINICS - REV.....				09/08/2017.....	DIRECT.....				91,918	91,918	
00095@	AD	6	ADCS CLINICS - DD TL.....				12/29/2017.....	DIRECT.....				80,907	80,907	
00125@	AA	6	AGS RCM HEALTHCARE - TL.....				08/17/2017.....	DIRECT.....				3,942,120	3,990,000	
00178L	AE	9	AMMC 2017-21A D.....				09/14/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....				5,550,000	5,550,000	
00184A	AG	0	TIME WARNER INC.....				03/15/2017.....	VARIOUS.....				3,891,797	2,849,000	64,484
00191P	AB	9	APS 2014-1 1M.....				12/29/2017.....	CAPITALIZED INTEREST.....				164,358	164,358	
00206R	CG	5	AT&T INC.....				03/02/2017.....	VARIOUS.....				267,769	290,000	2,271
00206R	CP	5	AT&T INC.....				06/09/2017.....	VARIOUS.....				2,870,214	2,960,000	12,605
00206R	CT	7	AT&T INC.....				01/13/2017.....	SUNTRUST ROBINSON HUMPHREY.....				293,732	290,000	5,051
00206R	DC	3	AT&T INC.....				10/11/2017.....	BANK AMERICA.....				74,412	70,000	104
00206R	DQ	2	AT&T INC.....				10/31/2017.....	VARIOUS.....				4,047,260	4,000,000	14,403
00206R	EK	4	AT&T INC.....				11/21/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....				258,469	260,000	2,202
00206R	EM	0	AT&T INC.....				12/15/2017.....	VARIOUS.....				7,004,030	7,000,000	33,475
00206R	EN	8	AT&T INC.....				09/19/2017.....	VARIOUS.....				6,556,001	6,550,000	5,989
00206R	EP	3	AT&T INC.....				07/27/2017.....	J.P. MORGAN.....				1,995,580	2,000,000	
00206R	FM	9	AT&T INC.....				12/05/2017.....	CORPORATE ACTIONS.....				4,000	4,025	
00214C	BF	1	ASG 2013-2 2M30.....				05/29/2017.....	CAPITALIZED INTEREST.....					96	
00248P	AP	1	AVOCE 2014-1A A1R.....				03/16/2017.....	BARCLAYS AMERICAN.....				3,000,000	3,000,000	
004421	MJ	9	ACE 2005-HE2 M7.....				12/25/2017.....	CAPITALIZED INTEREST.....					55,958	
004422	AE	1	ACE 2006-ASP5 A2C.....				11/20/2017.....	KEYBANC CAPITAL MARKETS INC.....				6,971,970	12,630,945	7,309
00442B	AB	7	ACE SECURITIES CORP.....				11/09/2017.....	NOMURA AMERICA SECURITIES.....				2,255,416	3,974,302	2,722
00506@	AA	5	ACTIVE DAY - DDTL.....				09/01/2017.....	DIRECT.....				169,593	169,593	
00507V	AK	5	ACTIVISION BLIZZARD.....				06/06/2017.....	EXCHANGE.....				959,517	1,000,000	7,650
007036	HB	5	ARMT 2005-2 6M3.....				03/27/2017.....	CAPITALIZED INTEREST.....					1,203	
007037	AE	4	ARMT 2007-1 5A1.....				01/26/2017.....	CAPITALIZED INTEREST.....					1,334	
007037	BJ	2	ARMT 2007-1 5A31.....				01/26/2017.....	CAPITALIZED INTEREST.....					1,427	
00703R	AE	0	ARMT 2007-3 2A1.....				04/27/2017.....	CAPITALIZED INTEREST.....					2,095	
00764M	FF	9	AABST 2005-2 M5.....				08/09/2017.....	ODEON.....				352,500	3,000,000	3,137
00817Y	AZ	1	AETNA INC.....				08/07/2017.....	BANK AMERICA.....				59,809	60,000	
013817	AW	1	ALCOA INC.....				02/09/2017.....	GOLDMAN SACHS.....				1,424,602	1,370,000	24,701
01748N	AE	4	ALLEGION US HOLDING CO INC.....				09/18/2017.....	J.P. MORGAN.....				748,185	750,000	
019736	AE	7	ALLISON TRANSMISSION INC.....				11/02/2017.....	VARIOUS.....				4,025,625	4,000,000	5,278
020056	AZ	0	ALM 2012-5A CR3.....				10/04/2017.....	GOLDMAN SACHS.....				1,000,000	1,000,000	
02146Q	AJ	2	CWALT 2006-OA10 XAD.....				11/01/2017.....	VARIOUS.....				3,453,161		54,699
02147B	AH	8	CWALT 2007-7T2 A8.....				07/25/2017.....	CAPITALIZED INTEREST.....					889	
02147J	AH	1	CWALT 2006-46 A8.....				03/29/2017.....	CAPITALIZED INTEREST.....					13,215	
02147P	BX	1	CWALT 2006-29T1 2A23.....				10/31/2017.....	CAPITALIZED INTEREST.....					882	
02148F	AE	5	CWALT 2007-4CB 1A5.....				04/26/2017.....	CAPITALIZED INTEREST.....					8,959	
02149M	AY	5	CWALT 2007-J1 2A10.....				08/25/2017.....	CAPITALIZED INTEREST.....					317	
02150G	AX	6	CWALT 2007-11T1 A21.....				10/25/2017.....	CAPITALIZED INTEREST.....					164	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02150J	AD	4	CWALT 2007-9T1 1A4.....	04/27/2017.....	CAPITALIZED INTEREST.....			8,635	
02150N	AY	9	CWALT 2007-AL1 XP.....	08/16/2017.....	SEAPORT GROUP.....		265,248		3,550
02151F	AH	2	CWALT 2007-21CB 2A2.....	05/31/2017.....	CAPITALIZED INTEREST.....			5,827	
02151G	AD	9	CWALT 2007-24 A4.....	03/29/2017.....	CAPITALIZED INTEREST.....			208	
023135	BA	3	AMAZON.COM INC.....	08/15/2017.....	J.P. MORGAN.....		369,338	370,000	
023135	BD	7	AMAZON.COM INC.....	08/15/2017.....	J.P. MORGAN.....		109,726	110,000	
023765	AA	8	AMER AIRLINE 16-2 AA PTT.....	02/08/2017.....	FTN FINANCIAL SECURITIES CORP.....		877,500	900,000	4,640
023767	AA	4	AMER AIRLN PT TRS 11-1.....	07/01/2017.....	CAPITALIZED INTEREST.....		29,167	29,167	
02376A	AA	7	AMER AIRLINE 17-2 AA PTT.....	07/31/2017.....	GOLDMAN SACHS.....		2,000,000	2,000,000	
023770	AA	8	AMER AIRLN 15-1 A PTT.....	06/27/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		2,272,806	2,259,812	12,500
023771	R9	1	AMER AIRLINE 16-3 AA PTT.....	04/13/2017.....	BARCLAYS AMERICAN.....		971,790	1,000,000	333
02660L	AC	4	AHMA 2006-4 1A21.....	11/27/2017.....	CAPITALIZED INTEREST.....			50,960	
02660T	GT	4	AHM 2005-4 3A2.....	11/27/2017.....	VARIOUS.....		720,606	2,292,400	1,825
02660T	HL	0	AHM 2005-SD1 1A1.....	09/25/2017.....	CAPITALIZED INTEREST.....			2,209	
02660W	AD	8	AHMA 2006-1 2A2.....	11/16/2017.....	STIFEL, NICOLAUS & CO., INC.....		938,917	2,503,780	2,654
026874	DH	7	AMERICAN INTL GROUP.....	02/01/2017.....	VARIOUS.....		2,360,153	2,340,000	30,325
026929	AB	5	AHM 2006-3 11A2.....	10/05/2017.....	CITIGROUP GLOBAL MARKETS.....		2,630,307	3,732,587	2,640
03027X	AP	5	AMERICAN TOWER CORP.....	06/27/2017.....	BARCLAYS AMERICAN.....		997,730	1,000,000	
03027X	AR	1	AMERICAN TOWER CORP.....	12/05/2017.....	MORGAN STANLEY NYS.....		1,492,140	1,500,000	
03065K	AD	3	AMCAR 2015-1 A3.....	01/20/2017.....	BNP PARIBAS DUBLIN.....		433,872	434,007	258
03065N	AD	7	AMCAR 2015-3 A3.....	10/10/2017.....	VARIOUS.....		2,022,147	2,022,336	1,417
03065T	AD	4	AMCAR 2016-4 A3.....	11/14/2017.....	BARCLAYS AMERICAN.....		343,504	345,000	117
03073E	AP	0	AMERISOURCEBERGEN CORP.....	11/29/2017.....	CITIGROUP GLOBAL MARKETS.....		209,486	210,000	
032511	AY	3	ANADARKO PETROLEUM CORP.....	09/06/2017.....	SOCIETE GENERALE.....		468,532	400,000	12,398
032511	BN	6	ANADARKO PETROLEUM CORP.....	05/05/2017.....	VARIOUS.....		1,557,350	1,390,000	28,080
035242	AN	6	ANHEUSER-BUSCH INBEV FIN.....	07/14/2017.....	VARIOUS.....		209,219	190,000	2,138
035242	AP	1	ANHEUSER-BUSCH INBEV FIN.....	03/09/2017.....	MORGAN STANLEY.....		29,837	30,000	131
036752	AB	9	ANTHEM INC.....	11/14/2017.....	UBS SECURITIES.....		109,779	110,000	
036752	AC	7	ANTHEM INC.....	11/14/2017.....	BANK AMERICA.....		189,939	190,000	
036752	AD	5	ANTHEM INC.....	11/17/2017.....	VARIOUS.....		100,246	100,000	
037411	BC	8	APACHE CORP.....	06/29/2017.....	J.P. MORGAN.....		113,671	120,000	2,408
03765D	AU	4	APID 2014-18A CR MTGE.....	04/04/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000	
03766K	AA	1	AASET 2016-1A A.....	02/07/2017.....	CREDIT SUISSE FIRST BOSTON.....		468,448	458,350	1,552
037833	CJ	7	APPLE INC.....	02/02/2017.....	DEUTSCHE BANK.....		910,000	910,000	
04010L	AU	7	ARES CAPITAL CORP.....	08/07/2017.....	MERRILL LYNCH.....		2,997,630	3,000,000	
045054	AD	5	ASHTead CAPITAL INC.....	08/09/2017.....	VARIOUS.....		2,495,000	2,490,000	1,146
045054	AF	0	ASHTead CAPITAL INC.....	10/06/2017.....	VARIOUS.....		8,377,500	8,250,000	29,531
04541G	QF	2	ABSHE 2005-HE2 M5.....	11/27/2017.....	CAPITALIZED INTEREST.....			6,659	
04542B	BB	7	ABFC 2002-NC1 M3.....	05/18/2017.....	MORGAN STANLEY.....		292,972	279,854	869
04941K	AL	3	ATCLO 2013-2A A3LR.....	07/18/2017.....	MITSUBISHI UFJ SECURITIES USA.....		2,250,000	2,250,000	
04941R	AN	4	ATCLO 2014-6A CR.....	02/02/2017.....	MURIEL SIEBERT.....		250,000	250,000	
04964U	AE	9	ATRM 11A SUB.....	04/10/2017.....	CITI.....		505,500	600,000	
04965C	AQ	1	ATRM 12A DR.....	11/06/2017.....	MITSUBISHI UFJ SECURITIES USA.....		2,000,000	2,000,000	
05490Q	AE	8	BCAP 2015-RR6 1A5.....	12/25/2017.....	CAPITALIZED INTEREST.....		426,408	426,408	
05526D	BA	2	BAT CAPITAL CORP.....	08/08/2017.....	DEUTSCHE BANK.....		300,000	300,000	
05526D	BC	8	BAT CAPITAL CORP.....	08/30/2017.....	VARIOUS.....		1,259,900	1,230,000	2,439

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05526D	BE	4	BAT CAPITAL CORP.....		08/30/2017.....	VARIOUS.....		2,030,680	2,000,000	2,522
05530W	AE	7	BCAP 2007-AA4 13A1.....		03/29/2017.....	CAPITALIZED INTEREST.....			232	
05531F	BB	8	BB&T CORPORATION.....		10/23/2017.....	MURIEL SIEBERT.....		1,998,360	2,000,000	
05534A	AS	0	BCAP 2011-RR5 15A2.....		09/27/2017.....	MERRILL LYNCH.....		1,325,000	3,419,355	32,986
05543D	BQ	6	BCAP 2014-RR2 9A2.....		03/05/2017.....	CAPITALIZED INTEREST.....		55,229	55,229	
05568B	AA	6	BURLINGTN NO SF 06-1 TR.....		10/30/2017.....	BNP PARIBAS - LONDON.....		155,066	141,225	2,379
05569Q	AD	6	BNCMT 2007-2 A4.....		10/11/2017.....	KEY BANC.....		10,203,070	13,514,000	10,319
059438	AK	7	BANK ONE CORP.....		10/03/2017.....	VARIOUS.....		2,191,631	1,649,000	49,082
05955E	AN	3	BAFC 2009-R4A 3A2.....		12/25/2017.....	CAPITALIZED INTEREST.....		167,430	169,267	
05968K	AG	9	BAFC 2014-R2 2A2.....		12/27/2017.....	CAPITALIZED INTEREST.....		153,892	153,892	
05968K	AM	6	BAFC 2014-R2 3A2.....		04/01/2017.....	CAPITALIZED INTEREST.....		544,477	544,477	
05990R	AH	4	BAFC 2015-R4 3A2.....		12/19/2017.....	CAPITALIZED INTEREST.....		148,170	148,170	
05990R	AQ	4	BAFC 2015-R4 5A2.....		11/26/2017.....	CAPITALIZED INTEREST.....		118,119	118,119	
05990T	BB	2	BAFC 2015-R2 8A2.....		10/25/2017.....	CAPITALIZED INTEREST.....		122,215	159,013	
06051G	FL	8	BANK OF AMERICA CORP.....		01/13/2017.....	BANK AMERICA.....		891,255	880,000	9,038
06051G	FU	8	BANK OF AMERICA CORP.....		02/07/2017.....	CREDIT SUISSE.....		2,064,800	2,000,000	38,814
06051G	GC	7	BANK OF AMERICA CORP.....		02/02/2017.....	VARIOUS.....		2,988,420	3,000,000	22,890
06051G	GL	7	BANK OF AMERICA CORP.....		04/19/2017.....	BANK AMERICA.....		440,000	440,000	
06051G	GR	4	BANK OF AMERICA CORP.....		07/26/2017.....	VARIOUS.....		391,324	390,000	192
06051G	GV	5	BANK OF AMERICA CORP.....		12/20/2017.....	CORPORATE ACTIONS.....		77,391	77,391	
06053F	AA	7	BANK OF AMERICA CORP.....		12/27/2017.....	BARCLAYS AMERICAN.....		1,062,290	1,000,000	17,653
06406Y	AA	0	BANK OF NY MELLON CORP.....		08/16/2017.....	VARIOUS.....		380,022	380,000	
064229	AB	3	BWSTA 2017-1 A2.....		10/03/2017.....	BNP PARIBAS - LONDON.....		779,918	780,000	
06427D	AC	7	BACM 2017-BNK3 D.....		02/02/2017.....	MERRILL LYNCH.....		202,069	250,000	339
06540R	AU	8	BANK-2017.....		12/05/2017.....	BANK OF AMERICA MERRILL LYNCH.....		385,499	500,000	739
06541F	AJ	8	BANK 2017-BNK4 D.....		05/03/2017.....	WELLS FARGO FINANCIAL US.....		822,930	1,000,000	1,399
06541X	AV	2	BANK 2017-BNK7 D.....		09/28/2017.....	WELLS FARGO FINANCIAL US.....		7,290,953	9,500,000	14,405
065607	AC	7	BWSTA 2015-1 A3.....		05/25/2017.....	BNP PARIBAS - LONDON.....		553,745	553,767	322
06646#	AC	7	BANKRUPTCY MANAGEMENT SOLUTIONS, INC.....		05/19/2017.....	DIRECT.....		4,166,400	4,200,000	
06650A	AK	3	BANK-2017.....		10/31/2017.....	WELLS FARGO SECURITIES.....		2,544,629	2,500,000	3,962
06650A	AU	1	BANK 2017-BNK8 D.....		10/27/2017.....	MORGAN STANLEY NYS.....		381,043	500,000	506
06849R	AK	8	BARRICK NA FINANCE LLC.....		08/30/2017.....	VARIOUS.....		1,253,449	1,060,000	16,879
07384Y	SC	1	BSABS 2004-HE3 M6.....		12/25/2017.....	VARIOUS.....		262,568	597,015	1,196
073870	AA	5	BALTA 2007-2 1A1.....		03/29/2017.....	CAPITALIZED INTEREST.....			2	
073873	AA	9	BALTA 2006-5 1A1.....		01/26/2017.....	CAPITALIZED INTEREST.....			136	
073879	J8	2	BSABS 2005-HE8 M3.....		12/25/2017.....	VARIOUS.....		4,670,778	4,270,407	
073879	LR	7	BEAR STEARNS ASSET BACKED SECURITIES TRU.....		10/17/2017.....	BREAN CAPITAL.....		501,743	1,127,513	1,685
07387U	BU	4	BSABS 2006-HE1 2M4.....		06/26/2017.....	CAPITALIZED INTEREST.....			1,933	
07401N	AQ	2	BSMF 2006-AR5 2A2.....		02/28/2017.....	CAPITALIZED INTEREST.....			3,993	
075887	BF	5	BECTON DICKINSON AND CO.....		04/28/2017.....	MORGAN STANLEY.....		2,015,760	2,000,000	28,627
075887	BG	3	BECTON DICKINSON AND CO.....		05/05/2017.....	CITIGROUP GLOBAL MARKETS.....		19,776	20,000	377
075887	BW	8	BECTON DICKINSON AND CO.....		05/22/2017.....	CITIGROUP GLOBAL MARKETS.....		320,000	320,000	
000000	00	0	BIORECLAMATION TL.....		09/06/2017.....	DIRECT.....		575,003	579,011	
09073W	AA	0	BRCHW 2014-1A INC.....		05/23/2017.....	CREDIT SUISSE.....		189,438	350,000	
096630	AE	8	BOARDWALK PIPELINES LP.....		02/02/2017.....	mitsubishi UFJ TRUST AND BANKING CORPORA.....		1,111,210	1,000,000	10,908
097023	AX	3	BOEING CO.....		02/14/2017.....	BNP PARIBAS - LONDON.....		70,890	50,000	1,451

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
097023	BV	6	BOEING CO.....	02/15/2017.....	CITI.....		322,980	340,000	127
101137	AR	8	BOSTON SCIENTIFIC CORP.....	02/03/2017.....	MURIEL SIEBERT.....		2,024,960	2,000,000	17,753
105340	AM	5	BRANDYWINE OPER PARTNERS.....	01/12/2017.....	WELLS FARGO SECURITIES LLC.....		2,009,020	2,000,000	33,575
10922N	AA	1	BRIGHTHOUSE FINANCIAL IN.....	08/30/2017.....	VARIOUS.....		3,535,713	3,550,000	8,253
10922N	AD	5	BRIGHTHOUSE FINANCIAL IN.....	11/28/2017.....	VARIOUS.....		4,320,062	4,400,000	68,698
11134L	AG	4	BROADCOM CRP / CAYMN FI.....	12/11/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		69,405	70,000	1,115
11134L	AN	9	BROADCOM CRP / CAYMN FI.....	11/06/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		175,500	180,000	328
118230	AQ	4	BUCKEYE PARTNERS LP.....	02/23/2017.....	VARIOUS.....		1,482,370	1,500,000	16,568
118230	AR	2	BUCKEYE PARTNERS LP.....	11/10/2017.....	MIZUHO NY DESK.....		992,930	1,000,000	
120111	BM	0	BUILDING MATERIALS CORP.....	12/06/2017.....	SUNTRUST CAPITAL MARKETS AN.....		1,317,750	1,255,000	4,310
120111	BN	8	STANDARD INDUSTRIES INC.....	07/14/2017.....	WELLS FARGO FINANCIAL US.....		2,137,500	2,000,000	31,333
12189L	BA	8	BURLINGTN NORTH SANTA FE.....	03/06/2017.....	WELLS FARGO SECURITIES LLC.....		1,994,940	2,000,000	
124857	AQ	6	CBS CORP.....	02/01/2017.....	VARIOUS.....		916,797	900,000	1,533
12513G	BC	2	CDW LLC/CDW FINANCE.....	03/06/2017.....	VARIOUS.....		3,032,969	3,000,000	729
12515A	AN	0	CD 2016-CD2 D.....	04/12/2017.....	CITIGROUP GLOBAL MARKETS.....		401,797	500,000	688
12515D	AV	6	CD 2017-CD4 C.....	09/22/2017.....	CITIGROUP GLOBAL MARKETS.....		2,377,880	2,280,000	6,886
12515G	AM	9	CD 2017-CD3 D.....	01/27/2017.....	CITIGROUP GLOBAL MARKETS.....		314,793	400,000	469
12546C	AG	4	CIBT SOLUTIONS 2ND LIEN TL.....	06/16/2017.....	DIRECT.....		1,156,649	1,168,333	
12549B	AW	8	CIFC 2013-2A B1LR.....	09/27/2017.....	MORGAN STANLEY.....		3,000,000	3,000,000	
12549C	AW	6	CIFC 2013-3A BR.....	03/10/2017.....	MORGAN STANLEY.....		5,000,000	5,000,000	
12549J	AS	0	CIFC 2014-1A CR.....	04/07/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,500,000	1,500,000	
125509	BV	0	CIGNA CORP.....	09/06/2017.....	GOLDMAN SACHS.....		1,194,132	1,200,000	
125509	BW	8	CIGNA CORP.....	09/05/2017.....	J.P. MORGAN.....		99,837	100,000	
12551J	AJ	5	CIFC 2017-4A C.....	08/14/2017.....	MERRILL LYNCH.....		15,090,000	15,090,000	
12591K	AA	3	COMM 2013-CR12 A1.....	12/18/2017.....	BANK OF AMERICA.....		1,393,132	1,395,203	954
12595J	BA	1	CSAIL 2017-CX10 D.....	12/13/2017.....	SANDLER O'NEILL + PARTNERS.....		439,590	500,000	800
12628L	AD	2	CSAB 2006-4 A2A.....	02/23/2017.....	AURIGA USA.....		696,746	1,466,833	6,172
12629E	AA	3	CSAB 2007-1 1A1A.....	08/22/2017.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		337,064	724,870	2,850
12629E	AD	7	CSAB 2007-1 1A3A.....	06/06/2017.....	RAMIREZ & CO.....		401,903	852,844	1,110
126378	AA	6	CSMC 2007-1 1A1A.....	05/30/2017.....	STIFEL NICOLAUS & CO.....		165,409	349,147	58
12638P	AJ	8	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICA.....	12/07/2017.....	MERRILL LYNCH.....		5,455,694	10,638,770	16,487
126408	GH	0	CSX CORP.....	10/20/2017.....	VARIOUS.....		6,815,941	5,481,000	106,344
12649F	BY	3	CSMC 2014-11R 7A2.....	12/25/2017.....	CAPITALIZED INTEREST.....		457,249	468,181	
12649W	AW	1	CSMC 2015-3R 5A2.....	02/14/2017.....	CREDIT SUISSE.....		8,984,436	11,768,398	6,813
126650	BP	4	CVS PASS-THROUGH TRUST.....	02/01/2017.....	KEYBANC CAPITAL MARKETS.....		549,392	486,351	2,120
126650	BQ	2	CVS PASS-THROUGH TRUST.....	04/28/2017.....	VARIOUS.....		1,352,668	1,133,915	2,834
126650	BS	8	CVS PASS-THROUGH TRUST.....	01/12/2017.....	BARCLAYS AMERICAN.....		1,043,213	833,570	1,391
126650	BV	1	CVS PASS-THROUGH TRUST.....	01/17/2017.....	FIRST TENNESSEE.....		306,978	271,139	435
126650	BY	5	CVS PASS-THROUGH TRUST.....	01/17/2017.....	FIRST TENNESSEE.....		370,302	321,451	529
126670	UZ	9	CWL 2006-2 M4.....	11/27/2017.....	CAPITALIZED INTEREST.....			143,567	
126673	DT	6	CWL 2004-7 MF4.....	03/07/2017.....	MORGAN STANLEY.....		312,345	619,654	906
126673	DU	3	CWL 2004-7 MF5.....	03/07/2017.....	MORGAN STANLEY.....		61,600	481,953	716
126673	G5	5	CWL 2005-SD1 M3.....	12/25/2017.....	CAPITALIZED INTEREST.....			22,891	
12667F	DU	6	COUNTRYWIDE ALTERNATIVE LOAN T.....	11/07/2017.....	CITIGROUP GLOBAL MARKETS INC.....		69,925	932,334	1,243
12667F	V4	4	COUNTRYWIDE ALTERNATIVE LOAN T.....	11/27/2017.....	VARIOUS.....		747,135	3,558,952	5,473
12667G	W2	5	CWALT 2005-41 1A2B.....	10/25/2017.....	VARIOUS.....		278,385	1,242,227	44

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12667G	Z4	8	CWALT 2005-38 A4.....		03/28/2017.....	MERRILL LYNCH.....		2,616,999	6,249,549	952
12668A	VN	2	COUNTRYWIDE ALTERNATIVE LOAN T.....		10/23/2017.....	NOMURA AMERICA SECURITIES.....		1,791,676	2,674,142	
12668B	JZ	7	CWALT 2006-J1 1A3.....		03/29/2017.....	CAPITALIZED INTEREST.....			1,409	
12668B	KM	4	CWALT 2006-J1 2A1.....		12/25/2017.....	CAPITALIZED INTEREST.....			22,833	
12668B	PS	6	CWALT 2006-4CB 1A6.....		04/27/2017.....	CAPITALIZED INTEREST.....			16	
12668R	AG	3	CWALT 2006-OA19 XP.....		07/18/2017.....	SEAPORT GROUP.....		772,426		9,901
126694	EG	9	CWHL 2005-21 A40.....		02/27/2017.....	CAPITALIZED INTEREST.....			830	
126694	Z6	8	CWALT 2006-OA2 X1P.....		09/11/2017.....	SEAPORT GROUP.....		1,583,927		12,307
12669G	B2	6	CWHL 2005-HYB3 M.....		04/26/2017.....	CAPITALIZED INTEREST.....			958	
12669G	JL	6	CWHL 2004-29 1B1.....		06/26/2017.....	CAPITALIZED INTEREST.....			25,983	
12669G	KJ	9	CWHL 2004-25 2A4.....		02/22/2017.....	GUGGENHEIM CAPITAL MARKETS.....		314,530	767,145	
12669G	NQ	0	CWHL 2005-7 2A2.....		04/26/2017.....	CAPITALIZED INTEREST.....			1,565	
12669G	QM	6	CWHL 2005-HYB1 1A2.....		04/10/2017.....	CREDIT SUISSE.....		2,212,583	3,253,799	2,077
12669G	TT	8	CWHL 2005-3 1A5.....		05/05/2017.....	MIZUHO SECURITIES.....		191,825	697,544	480
12684*	AL	2	CVS HOLDING B-1 TL.....		11/06/2017.....	DIRECT.....		1,533,167	1,561,538	
12693@	AA	3	CABLEXPRESS CORPORATION AND TERACAI CORP.....		08/21/2017.....	DIRECT.....		4,298,112	4,368,000	
128195	AN	4	CALATLANTIC GROUP INC.....		10/31/2017.....	MIZUHO NY DESK.....		1,370,138	1,282,000	28,231
128195	AP	9	CALATLANTIC GROUP INC.....		10/31/2017.....	MIZUHO NY DESK.....		262,500	250,000	4,965
13876G	AE	8	CANYC 2017-1A C.....		07/18/2017.....	J.P. MORGAN.....		1,250,000	1,250,000	
14040H	BJ	3	CAPITAL ONE FINANCIAL CO.....		02/02/2017.....	VARIOUS.....		3,022,620	3,000,000	32,200
14149Y	BH	0	CARDINAL HEALTH INC.....		06/01/2017.....	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....		1,000,000	1,000,000	
14149Y	BJ	6	CARDINAL HEALTH INC.....		06/02/2017.....	VARIOUS.....		240,088	240,000	
14149Y	BM	9	CARDINAL HEALTH INC.....		08/30/2017.....	US BANCORP INVESTMENTS INC.....		516,865	500,000	5,035
14308L	AU	7	CGMS 2014-3A BR MTGE.....		02/24/2017.....	MORGAN STANLEY.....		2,750,000	2,750,000	
14308L	AW	3	CGMS 2014-3A C1R MTGE.....		02/24/2017.....	MORGAN STANLEY.....		2,250,000	2,250,000	
14310B	AS	0	CGMS 2013-1A CR.....		07/25/2017.....	CITIGROUP GLOBAL MARKETS.....		4,000,000	4,000,000	
14310F	AA	0	CARLYLE HOLDINGS II FIN.....		11/30/2017.....	VARIOUS.....		100,895	90,000	900
14310G	AW	0	CARLYLE GROUP LP/THE.....		11/13/2017.....	CITIGROUP GLOBAL MARKETS INC.....		15,000,000	15,000,000	
14311D	BC	9	CGMS 2015-1A DR MTGE.....		07/12/2017.....	MORGAN STANLEY.....		11,000,000	11,000,000	
14314E	AB	7	CARMX 2016-3 A2.....		10/30/2017.....	VARIOUS.....		2,051,772	2,053,447	1,635
14315A	AA	6	CGMS 2017-4A INC.....		10/13/2017.....	BNP PARIBAS - LONDON.....		730,227	850,000	
14987B	AE	3	CC HOLDINGS GS V LLC/CRO.....		02/02/2017.....	CREDIT SUISSE.....		143,445	140,000	1,676
15032E	AJ	8	CEDF 2017-8A D.....		08/09/2017.....	CREDIT SUISSE.....		3,000,000	3,000,000	
152314	PA	2	CXHE 2005-C M7.....		08/25/2017.....	VARIOUS.....		376,992	986,374	388
161175	AZ	7	CHARTER COMM OPT LLC/CAP.....		10/10/2017.....	BANK AMERICA.....		23,485	20,000	599
161175	BL	7	CHARTER COMM OPT LLC/CAP.....		09/15/2017.....	VARIOUS.....		340,766	340,000	3,095
161571	FU	3	CHAIT 2013-A1 A1.....		10/10/2017.....	J P MORGAN.....		1,749,248	1,750,000	1,643
161571	GT	5	CHAIT 2015-A2 A2.....		10/13/2017.....	BALENTINE & CO.....		1,200,563	1,200,000	53
16163E	AE	8	CHASE 2007-S2 1A5.....		06/30/2017.....	CAPITALIZED INTEREST.....			14,428	
16165W	AD	8	CFLX 2007-2 M2.....		12/25/2017.....	CAPITALIZED INTEREST.....			2,017	
17025J	AK	9	CWHL 2007-13 A10.....		04/27/2017.....	CAPITALIZED INTEREST.....			105	
171340	AN	2	CHURCH & DWIGHT CO INC.....		07/20/2017.....	BALENTINE & CO.....		1,997,940	2,000,000	
171798	AD	3	CIMAREX ENERGY CO.....		06/30/2017.....	VARIOUS.....		329,392	330,000	284
17252M	AM	2	CINTAS CORPORATION NO. 2.....		03/09/2017.....	KEYBANC CAPITAL MARKETS.....		49,934	50,000	
17252M	AN	0	CINTAS CORPORATION NO. 2.....		03/09/2017.....	J.P. MORGAN.....		109,578	110,000	
172967	AL	5	CITIGROUP INC.....		06/27/2017.....	STIFEL NICOLAUS & CO.....		643,900	500,000	4,922
172967	KA	8	CITIGROUP INC.....		01/12/2017.....	J P MORGAN.....		1,019,750	1,000,000	13,474

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967	KJ	9	CITIGROUP INC.....		02/01/2017.....	VARIOUS.....		2,910,607	2,830,000	51,137
172967	KU	4	CITIGROUP INC.....		09/20/2017.....	HSBC SECURITIES LIMITED.....		1,025,220	1,000,000	6,531
172967	LD	1	CITIGROUP INC.....		01/12/2017.....	VARIOUS.....		4,008,900	4,000,000	1,944
17307G	Y8	5	CMLTI 2005-12 2A3.....		11/27/2017.....	CAPITALIZED INTEREST.....			8,171	
17310U	AD	4	CMLTI 2007-AR1 A4.....		08/29/2017.....	MORGAN STANLEY.....		237,231	1,078,323	303
17315J	AV	4	CMLTI 2009-6 10A2.....		03/27/2017.....	CAPITALIZED INTEREST.....			2,379	
17317H	AP	9	CMLTI 2010-8 4A3.....		03/27/2017.....	CAPITALIZED INTEREST.....			760	
17323F	AE	0	CMLTI 2014-10 2A3.....		12/25/2017.....	VARIOUS.....		1,330,445	3,583,872	2,674
17323L	AK	3	CMLTI 2015-3 2A3.....		12/25/2017.....	CAPITALIZED INTEREST.....		123,751	123,751	
17325G	AL	0	CGCMT 2016-C3 D.....		01/27/2017.....	SANDLER ONEILL.....		378,516	500,000	
17325H	AA	2	CGCMT 2017-P7 D.....		03/31/2017.....	CITIGROUP GLOBAL MARKETS.....		794,846	1,000,000	1,535
186108	CK	0	CLEVELAND ELECTRIC ILLUM.....		10/02/2017.....	GOLDMAN SACHS.....		927,247	930,000	
189754	AB	0	COACH INC.....		06/06/2017.....	BANK AMERICA.....		169,159	170,000	
20030N	CA	7	COMCAST CORP.....		11/29/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		537,694	540,000	5,387
202795	JE	1	COMMONWEALTH EDISON CO.....		06/09/2017.....	DEUTSCHE BANK.....		2,033,620	2,000,000	7,406
20338H	AB	9	COMMSCOPE TECH LLC.....		07/25/2017.....	VARIOUS.....		2,501,250	2,500,000	27,292
207597	EJ	0	CONNECTICUT LIGHT & PWR.....		03/02/2017.....	GOLDMAN SACHS.....		89,694	90,000	
209111	FJ	7	CONSOLIDATED EDISON CO O.....		03/30/2017.....	US BANCORP INVESTMENTS INC.....		974,320	1,000,000	11,117
21036P	AS	7	CONSTELLATION BRANDS INC.....		05/02/2017.....	VARIOUS.....		4,200,149	4,210,000	
21036P	AT	5	CONSTELLATION BRANDS INC.....		11/03/2017.....	CREDIT SUISSE SECURITIES (USA) LLC.....		1,605,495	1,500,000	33,375
210371	AF	7	CONSTELLATION ENERGY GRP.....		02/03/2017.....	JEFFERIES & CO.....		2,644,780	2,000,000	53,622
22003B	AH	9	CORPORATE OFFICE PROP LP.....		02/02/2017.....	WELLS FARGO SECURITIES LLC.....		1,050,130	1,000,000	25,083
22160K	AK	1	COSTCO WHOLESALE CORP.....		05/09/2017.....	CITIGROUP GLOBAL MARKETS.....		169,363	170,000	
22160K	AM	7	COSTCO WHOLESALE CORP.....		05/09/2017.....	CITIGROUP GLOBAL MARKETS.....		178,447	180,000	
224044	CE	5	COX COMMUNICATIONS INC.....		02/03/2017.....	BARCLAYS AMERICAN.....		981,050	1,000,000	749
224044	CF	2	COX COMMUNICATIONS INC.....		01/18/2017.....	SEAFIRST BANK.....		938,420	1,000,000	22,933
224044	CG	0	COX COMMUNICATIONS INC.....		02/01/2017.....	KEYBANC CAPITAL MARKETS.....		859,740	900,000	11,502
224044	CJ	4	COX COMMUNICATIONS INC.....		07/24/2017.....	VARIOUS.....		2,488,050	2,500,000	
22541S	FH	6	CSFB 2004-AR4 5M1.....		10/25/2017.....	CAPITALIZED INTEREST.....			454	
22541S	JT	6	CSFB 2004-AR5 11M2.....		04/25/2017.....	VARIOUS.....		338,252	275,421	184
225458	2H	0	CSFB 2005-8 7A1.....		04/25/2017.....	CAPITALIZED INTEREST.....			25	
22546M	AQ	9	CSMC 2005-1R 2A5.....		05/31/2017.....	CAPITALIZED INTEREST.....			13,437	
225470	QX	4	HEMT 2005-5 A2A.....		01/06/2017.....	ODEON.....		598,125	2,000,000	1,213
225470	RY	1	CSFB 2005-12 6A1.....		11/27/2017.....	CAPITALIZED INTEREST.....			181	
2254W0	NP	6	CSFB 2005-11 4A1.....		10/25/2017.....	CAPITALIZED INTEREST.....			322	
22822V	AF	8	CROWN CASTLE INTL CORP.....		12/12/2017.....	MERRILL LYNCH & CO.....		1,470,094	1,405,000	5,376
22822V	AH	4	CROWN CASTLE INTL CORP.....		10/30/2017.....	VARIOUS.....		10,480,890	10,500,000	77,056
23244F	AV	6	CWALT 2006-J7 1A1.....		06/26/2017.....	CAPITALIZED INTEREST.....			3,426	
23244L	AB	7	CWL 2006-QH2 A1B.....		09/25/2017.....	CAPITALIZED INTEREST.....			103	
23283P	AE	4	CYRUSONE LP/CYRUSONE FIN.....		03/08/2017.....	VARIOUS.....		4,302,500	4,250,000	
23283P	AH	7	CYRUSONE LP/CYRUSONE FIN.....		12/01/2017.....	VARIOUS.....		4,513,015	4,273,000	30,584
23283P	AL	8	CYRUSONE LP / CYRUSONE FINANCE CORP.....		11/15/2017.....	VARIOUS.....		854,200	825,000	6,132
23283P	AN	4	CYRUSONE LP / CYRUSONE FINANCE CORP.....		11/17/2017.....	VARIOUS.....		1,579,375	1,500,000	13,438
23312J	AQ	6	DBJPM 2017-C6 D.....		12/14/2017.....	SANDLER O'NEILL + PARTNERS.....		419,844	500,000	765
23333Y	AD	7	DSLA 2007-AR1 2A1B.....		08/21/2017.....	CAPITALIZED INTEREST.....			15,735	
23360*	AA	4	SNEAKER VILLA - TL A.....		08/14/2017.....	DIRECT.....		2,209,961	2,225,991	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23371D AB 0	DAE FUNDING LLC.....			09/06/2017.....	GOLDMAN SACHS.....		820,000	800,000	3,778
247025 AE 9	DELL INC.....			10/06/2017.....	VARIOUS.....		1,383,851	1,251,000	16,731
247367 BH 7	DELTA AIR LINES 2007-1 A.....			10/06/2017.....	VARIOUS.....		845,589	735,642	19,594
25150Q AB 3	DBALT 2006-OA1 A2.....			10/31/2017.....	VARIOUS.....		1,285,422	2,615,718	1,656
25150U AB 4	DBALT 2007-OA2 A2.....			09/22/2017.....	CREDIT SUISSE.....		1,347,453	2,897,749	117
25150W AC 8	DBALT 2007-OA3 A3.....			09/14/2017.....	MORGAN STANLEY.....		845,540	2,328,509	2,382
25150X AC 6	DBALT 2007-OA5 A3.....			03/28/2017.....	MORGAN STANLEY.....		2,915,558	6,270,017	1,925
251799 AA 0	DEVON ENERGY CORPORATION.....			02/06/2017.....	VARIOUS.....		978,147	750,000	18,848
25179M AL 7	DEVON ENERGY CORPORATION.....			09/06/2017.....	MILLENNIUM ADVISORS.....		427,772	400,000	3,298
25179M AV 5	DEVON ENERGY CORPORATION.....			02/02/2017.....	VARIOUS.....		1,373,888	1,200,000	8,970
25211A AD 1	DWOLF 2017-1A D.....			08/09/2017.....	GREENSLEDGE CAPITAL MARKETS LL.....		5,000,000	5,000,000	
25211E AA 9	DWOLF 2017-1A INC.....			08/10/2017.....	GREENSLEDGE CAPITAL MARKETS LL.....		710,832	800,000	
25267T AA 9	SHINE 2017-1 A.....			12/07/2017.....	BARCLAYS AMERICAN.....		2,000,000	2,000,000	
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2.....			02/01/2017.....	VARIOUS.....		3,949,764	3,780,000	21,206
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2.....			03/15/2017.....	VARIOUS.....		3,242,960	3,000,000	39,966
25272K AN 3	DIAMOND 1 FIN/DIAMOND 2.....			04/12/2017.....	VARIOUS.....		2,450,909	1,950,000	37,091
25381E AH 8	DIGICERT HOLDINGS INC.....			11/22/2017.....	DIRECT.....		1,810,892	1,817,306	
25389J AR 7	DIGITAL REALTY TRUST LP.....			10/27/2017.....	WELLS FARGO SECURITIES.....		3,036,570	3,000,000	25,900
25403# AD 8	DILIGENT CORP - TRANCHE B-2 TL.....			05/10/2017.....	DIRECT.....		1,251,055	1,270,107	
25470D AR 0	DISCOVERY COMMUNICATIONS LLC.....			10/16/2017.....	VARIOUS.....		6,470,480	6,500,000	2,963
25470D AS 8	DISCOVERY COMMUNICATIONS.....			10/25/2017.....	VARIOUS.....		15,237,460	15,097,000	20,756
25470X AL 9	DISH DBS CORP.....			05/17/2017.....	WELLS FARGO FINANCIAL US.....		1,511,250	1,500,000	13,958
25470X AW 5	DISH DBS CORP.....			05/23/2017.....	BARCLAYS AMERICAN.....		793,125	750,000	1,346
25470X AY 1	DISH DBS CORP.....			05/17/2017.....	VARIOUS.....		2,315,000	2,000,000	60,708
25746U CT 4	DOMINION ENERGY INC.....			05/15/2017.....	GOLDMAN SACHS.....		240,247	240,000	470
262431 AF 6	DRSLF 2017-50A D.....			07/24/2017.....	PARIBAS CORPORATION.....		3,000,000	3,000,000	
26243F AA 6	DRSLF 2017-53A INC.....			11/28/2017.....	ROYAL BANK OF SCOTLAND US.....		1,163,359	1,335,000	
26243G AB 2	DRSLF 2017-53A F.....			11/28/2017.....	ROYAL BANK OF SCOTLAND US.....		183,825	190,000	
26244Q AC 7	DRSLF 2017-49A C.....			05/23/2017.....	CREDIT SUISSE.....		7,000,000	7,000,000	
26244Q AD 5	DRSLF 2017-49A D.....			05/23/2017.....	CREDIT SUISSE.....		5,000,000	5,000,000	
26441Y AY 3	DUKE REALTY LP.....			02/07/2017.....	VARIOUS.....		414,729	407,000	2,925
26830@ AA 7	EBLENS HOLDINGS INC. LLC.....			07/13/2017.....	DIRECT.....		4,110,646	4,200,000	
26846@ AC 5	EGD SECURITY - REVOLVER.....			12/13/2017.....	DIRECT.....		113,605	113,605	
26882P BE 1	ERAC USA FINANCE LLC.....			05/15/2017.....	VARIOUS.....		5,661,635	4,500,000	67,278
278062 AE 4	EATON CORP.....			04/06/2017.....	KEYBANC CAPITAL MARKETS.....		178,733	180,000	3,299
278865 AZ 3	ECOLAB INC.....			12/04/2017.....	CORPORATE ACTIONS.....		31,949	32,117	25
28622P AJ 2	AWPT 2017-6A D.....			06/15/2017.....	GOLDMAN SACHS.....		1,485,000	1,500,000	
29273R AF 6	ENERGY TRANSFER PARTNERS.....			02/02/2017.....	VARIOUS.....		2,875,837	2,533,000	52,208
29364W AZ 1	ENTERGY LOUISIANA LLC.....			05/17/2017.....	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....		999,510	1,000,000	
29379V BH 5	ENTERPRISE PRODUCTS OPER.....			02/01/2017.....	MORGAN STANLEY.....		1,145,483	1,140,000	19,267
29444U AP 1	EQUINIX INC.....			03/08/2017.....	VARIOUS.....		2,008,800	1,920,000	22,080
29444U AR 7	EQUINIX INC.....			03/08/2017.....	J.P. MORGAN.....		500,000	500,000	
29652* AB 6	ESOLUTIONS TL.....			08/15/2017.....	DIRECT.....		1,150,931	1,162,557	
29686* AA 8	ESSEX CRANE RENTAL.....			10/26/2017.....	CAPITALIZED INTEREST.....			1,000	
30015F AD 8	SAVERS (EVERGREEN) TERM LOAN C.....			12/06/2017.....	DIRECT.....		1,485,750	1,600,000	
30161N AW 1	EXELON CORP.....			03/29/2017.....	GOLDMAN SACHS.....		752,273	750,000	1,667

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30212P	AP	0	EXPEDIA INC.....	10/06/2017.....	VARIOUS.....		5,970,390	6,000,000	6,333
302947	AG	1	FREMF 2016-K60 C.....	01/19/2017.....	BARCLAYS AMERICAN.....		201,934	250,000	565
302949	AS	1	FREMF 2017-K62 C.....	02/15/2017.....	GOLDMAN SACHS.....		212,453	250,000	700
30295R	AU	5	FREMF 2016-K59 C.....	03/08/2017.....	WELLS FARGO FINANCIAL US.....		2,529,844	3,000,000	3,575
30295X	AU	2	FREMF 2017-K724 C.....	01/26/2017.....	BREAN CAPITAL.....		220,000	250,000	730
30300H	AG	1	FREMF 2017-K63 B.....	03/07/2017.....	BARCLAYS AMERICAN.....		929,247	1,000,000	2,336
30300Y	AU	3	FREMF 2017-K67 C.....	09/22/2017.....	GOLDMAN SACHS.....		2,075,407	2,250,000	6,656
30301T	AG	4	FREMF 2017-K725 C.....	04/12/2017.....	WELLS FARGO FINANCIAL US.....		466,609	500,000	1,239
30302X	AG	4	FREMF MORTGAGE TRUST.....	11/01/2017.....	BREAN CAPITAL.....		2,926,875	3,000,000	679
30304B	AG	0	FREMF MORTGAGE TRUST.....	11/01/2017.....	BREAN CAPITAL.....		971,875	1,000,000	208
30305E	AG	3	FREMF MORTGAGE TRUST.....	10/18/2017.....	WELLS FARGO SECURITIES.....		694,743	750,000	2,154
30305G	AU	7	FREMF MORTGAGE TRUST.....	10/31/2017.....	CREDIT SUISSE SECURITIES (USA) LLC.....		227,306	237,000	288
30305K	AJ	3	FREMF MORTGAGE TRUST.....	11/08/2017.....	BARCLAYS CAPITAL INC.....		3,131,308	3,287,000	6,465
30306H	AU	4	FREMF 2017-K729 C.....	12/15/2017.....	WELLS FARGO SECURITIES.....		4,738,010	5,000,000	10,718
30605Y	AB	7	FLCON 2017-1 A.....	02/01/2017.....	GOLDMAN SACHS.....		499,999	500,000	1,145
3137BN	N2	6	FHMS KP03 A2.....	06/22/2017.....	J P MORGAN.....		1,521,045	1,518,435	1,952
31659E	AC	2	FMIC 2006-2 2A2.....	01/03/2017.....	CITIGROUP GLOBAL MARKETS.....		1,168,468	2,196,885	565
31679T	AG	6	FSSLF 2015-2A A2.....	12/20/2017.....	SOUTHWESTERN FINANCIAL CORP.....		250,375	250,000	1,541
319963	BP	8	FIRST DATA CORPORATION.....	10/02/2017.....	VARIOUS.....		5,888,750	5,500,000	120,750
320276	AG	3	FFML 2006-FF9 M1.....	08/29/2017.....	KGS ALPHA CAPITAL MARKETS.....		1,199,954	4,137,772	1,194
32027G	AF	3	FFML 2006-FF12 M1.....	12/25/2017.....	VARIOUS.....		715,511	1,855,711	1,026
32027N	JB	8	FFML 2004-FFH2 M4.....	12/25/2017.....	CAPITALIZED INTEREST.....			104,147	
32027N	TX	9	FFML 2005-FFH2 M4.....	06/02/2017.....	MERRILL LYNCH.....		3,509,710	7,311,895	5,475
32027N	VZ	1	FFML 2005-FF9 M1.....	08/01/2017.....	CAPITALIZED INTEREST.....			284	
32051G	ZZ	7	FHAMS 2006-FA2 1A5.....	03/28/2017.....	CAPITALIZED INTEREST.....			42,800	
32051G	3A	1	FHAMS 2006-FA2 1A6.....	03/28/2017.....	CAPITALIZED INTEREST.....			36,019	
32051G	ET	8	FHASI 2004-AR7 B1.....	02/27/2017.....	CAPITALIZED INTEREST.....			201	
337932	AC	1	FIRSTENERGY CORP.....	09/07/2017.....	VARIOUS.....		5,021,644	3,783,000	71,071
337932	AH	0	FIRSTENERGY CORP.....	12/12/2017.....	VARIOUS.....		738,456	740,000	198
34530P	AD	4	FORDO 2014-C A3.....	01/25/2017.....	DB CLEARING SERVICE.....		1,090,978	1,092,002	354
34530Q	AD	2	FORDO 2015-A A3.....	01/26/2017.....	VARIOUS.....		889,758	889,745	288
34532A	AB	9	FORDO 2017-C A2A.....	11/14/2017.....	BALENTINE & CO.....		779,935	780,000	
345370	CA	6	FORD MOTOR COMPANY.....	02/02/2017.....	CREDIT SUISSE.....		2,890,278	2,300,000	6,270
345397	XU	2	FORD MOTOR CREDIT CO LLC.....	03/31/2017.....	DEUTSCHE BANK.....		4,080,880	4,000,000	42,427
34961J	AJ	3	FCO 2017-9A C.....	11/01/2017.....	NATIXIS CAPITAL MARKETS INC.....		3,000,000	3,000,000	
35091*	AA	4	4OVER INTERNATIONAL - TL.....	03/31/2017.....	DIRECT.....		3,177,224	3,202,847	
35671D	CA	1	FREEPORT-MCMORAN INC.....	06/30/2017.....	EXCHANGE.....		176,209	170,000	4,749
35708T	AU	1	FREMF 2017-K726 C.....	12/21/2017.....	BREAN CAPITAL.....		293,297	300,000	827
35708V	AU	6	FREMF MORTGAGE TRUST.....	11/30/2017.....	BANK OF AMERICA MERRILL LYNCH.....		4,668,545	5,000,000	5,810
35804G	AK	4	FRESENIUS US FINANCE II.....	03/13/2017.....	BARCLAYS AMERICAN.....		1,034,370	1,000,000	7,625
361448	AX	1	GATX CORP.....	12/29/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		512,001	490,000	5,696
361448	AZ	6	GATX CORP.....	02/22/2017.....	CREDIT SUISSE.....		1,496,775	1,500,000	2,888
361841	AH	2	GLP CAPITAL LP / FIN II.....	10/27/2017.....	CREDIT SUISSE SECURITIES (USA) LLC.....		3,255,000	3,000,000	7,167
36194#	AA	4	HI-TECH MANUFACTURING LLC.....	05/02/2017.....	DIRECT.....		4,330,675	4,424,000	
36228F	4U	7	GSR 2004-7 B2.....	06/21/2017.....	CREDIT SUISSE.....		609,802	990,541	2,192
362320	BA	0	GTE CORP.....	02/03/2017.....	BNP PARIBAS - LONDON.....		1,657,906	1,325,000	28,864

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
362334	LL	6	GSAMP TRUST.....	12/25/2017.....	VARIOUS.....		1,223,336	385,001	398
362341	6T	1	GSR 2006-1F 1A11.....	06/26/2017.....	CAPITALIZED INTEREST.....			1,057	
36242D	WF	6	GSAMP 2005-SD1 M3.....	05/31/2017.....	AURIGA USA.....		2,025,000	3,600,000	3,051
36251P	AL	8	GS MORTGAGE SECURITIES CORP II.....	10/27/2017.....	WELLS FARGO FINANCIAL US.....		5,648,219	5,604,000	18,674
36251X	AA	5	GS MORTGAGE SECURITIES CORP II.....	12/01/2017.....	SANDLER,O'NEILL & PA.....		2,128,906	2,500,000	898
36253P	AK	8	GSMS 2017-GS6 D.....	07/11/2017.....	WELLS FARGO FINANCIAL US.....		402,969	500,000	586
36297T	AC	6	GSR 2006-AR2 2A2.....	02/16/2017.....	STIFEL NICOLAUS & CO.....		1,662,474	3,204,769	6,040
36319T	AG	1	GALXY 2017-23A D MTGE.....	02/28/2017.....	MORGAN STANLEY.....		1,990,000	2,000,000	
36962G	3P	7	GENERAL ELEC CAP CORP.....	01/25/2017.....	RAYMOND.....		50,126	40,000	104
36962G	4B	7	GENERAL ELEC CAP CORP.....	01/25/2017.....	RAYMOND.....		42,151	30,000	115
37045V	AG	5	GENERAL MOTORS CO.....	02/02/2017.....	VARIOUS.....		1,982,100	2,000,000	26,000
37045V	AK	6	GENERAL MOTORS CO.....	10/06/2017.....	VARIOUS.....		5,074,132	4,340,000	54,985
37045V	AN	0	GENERAL MOTORS CO.....	10/26/2017.....	NOMURA AMERICA SECURITIES.....		1,015,010	1,000,000	9,683
37045V	AP	5	GENERAL MOTORS CO.....	10/06/2017.....	VARIOUS.....		3,607,140	3,500,000	30,972
37045X	BG	0	GENERAL MOTORS FINL CO.....	02/01/2017.....	VARIOUS.....		956,505	900,000	19,600
37363#	AA	7	GEORGIA PINE CLOTHIERS REVOLVER.....	08/10/2017.....	VARIOUS.....		117,833	117,833	
375558	BR	3	GILEAD SCIENCES INC.....	09/14/2017.....	BANK AMERICA.....		99,965	100,000	
378272	AF	5	GLENCORE FUNDING LLC.....	02/07/2017.....	CREDIT SUISSE.....		10,291	10,000	80
378272	AH	1	GLENCORE FUNDING LLC.....	02/01/2017.....	VARIOUS.....		2,769,242	2,660,000	31,270
378272	AN	8	GLENCORE FUNDING LLC.....	05/16/2017.....	VARIOUS.....		217,616	220,000	107
378272	AQ	1	GLENCORE FUNDING LLC.....	10/20/2017.....	BARCLAYS AMERICAN.....		188,383	190,000	
37875Q	AA	4	GLENN POOL OIL & GAS TRU.....	11/01/2017.....	CAPITALIZED INTEREST.....			180	
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	10/24/2017.....	GOLDMAN SACHS.....		2,496,660	2,000,000	24,160
38141G	FD	1	GOLDMAN SACHS GROUP INC.....	02/07/2017.....	VARIOUS.....		3,082,784	2,490,000	55,686
38141G	VR	2	GOLDMAN SACHS GROUP INC.....	02/22/2017.....	VARIOUS.....		4,251,275	4,180,000	53,767
38141G	WL	4	GOLDMAN SACHS GROUP INC.....	05/31/2017.....	GOLDMAN SACHS.....		2,000,000	2,000,000	
38148B	AD	0	GOLDMAN SACHS GROUP INC/THE.....	10/18/2017.....	GOLDMAN SACHS.....		1,000,000	1,000,000	
39538B	AJ	3	GPMF 2006-AR6 2A2.....	05/31/2017.....	CAPITALIZED INTEREST.....			2,423	
39538R	BX	6	GPMF 2005-AR3 1A2.....	05/10/2017.....	NOMURA SECURITIES DOMESTIC.....		685,247	769,941	561
39538W	EH	7	GPMF 2005-AR5 2X2.....	09/13/2017.....	SEAPORT GROUP.....		1,487,231		12,850
39538W	FL	7	GREENPOINT MORTGAGE FUNDING TR.....	12/14/2017.....	CREDIT SUISSE SECURITIES (USA) LLC.....		1,092,137	713,815	653
39539K	AE	3	GPMF 2007-AR1 2A1B.....	03/31/2017.....	CAPITALIZED INTEREST.....			1,690	
402040	AH	2	GITAR CENTER INC.....	09/14/2017.....	DIRECT.....		2,235,500	2,500,000	63,664
404119	BS	7	HCA INC.....	10/31/2017.....	BANK OF AMERICA MERRILL LYNCH.....		527,500	500,000	6,283
404119	BT	5	HCA INC.....	02/21/2017.....	JEFFERIES & CO.....		2,100,000	2,000,000	20,125
404119	BV	0	HCA INC.....	09/27/2017.....	VARIOUS.....		6,712,684	6,470,000	82,091
40414L	AL	3	HCP INC.....	02/02/2017.....	ROUNDHILL SECURITES.....		1,002,480	1,000,000	18,514
40416V	AB	1	HD SUPPLY TL.....	08/30/2017.....	J.P. MORGAN.....		997,500	1,000,000	
406216	BG	5	HALLIBURTON CO.....	02/01/2017.....	VARIOUS.....		1,103,076	1,080,000	8,193
406216	BJ	9	HALLIBURTON CO.....	08/30/2017.....	MILLENNIUM ADVISORS.....		541,965	500,000	7,410
41161P	KB	8	HVMLT 2004-11 2A2B.....	10/19/2017.....	CAPITALIZED INTEREST.....			6,968	
41161P	L8	4	HVMLT 2006-4 X1.....	06/20/2017.....	MORGAN STANLEY.....		1,846,389		27,138
41161P	QT	4	HVMLT 2005-7 1X.....	07/26/2017.....	MERRILL LYNCH.....		1,517,459		24,430
41161P	QV	8	HVMLT 2005-8 1A2B.....	03/28/2017.....	MORGAN STANLEY.....		1,047,570	2,720,961	1,113
41161P	XR	9	HVMLT 2005-15 X1.....	08/29/2017.....	SEAPORT GROUP.....		672,198		
41162N	AD	9	HVMLT 2006-14 2A1B.....	10/23/2017.....	CANTOR FITZGERALD.....		5,517,147	9,233,719	3,064
41164L	AC	3	HVMLT 2007-2 2A1B.....	12/26/2017.....	VARIOUS.....		397,264	1,986,478	1,867

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
41165B	AE	0	HVMTL 2007-6 2A1C.....		06/30/2017.....	CAPITALIZED INTEREST.....			267,648	
413875	AR	6	HARRIS CORPORATION.....		02/02/2017.....	BARCLAYS AMERICAN.....		1,168,164	1,140,000	11,292
413875	AS	4	HARRIS CORPORATION.....		10/12/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		5,565,000	5,000,000	113,934
41528@	AA	3	HARRISON GYPSUM.....		12/20/2017.....	DIRECT.....		7,360,706	7,360,706	
421924	BK	6	HEALTHSOUTH CORP.....		11/16/2017.....	JANNEY MONTGOMERY SCOTT LLC.....		511,875	500,000	1,517
42307T	AG	3	HEINZ (H.J.) FINANCE CO.....		03/13/2017.....	MILLENNIUM ADVISORS.....		243,360	200,000	38
42805R	BN	8	HERTZ 2013-1A A2.....		11/10/2017.....	HSBC SECURITIES LIMITED.....		1,888,632	1,890,000	874
42806D	AB	5	HERTZ 2015-1A B.....		10/26/2017.....	CREDIT SUISSE FIRST BOSTON.....		500,547	500,000	244
42824C	AW	9	HP ENTERPRISE CO.....		02/03/2017.....	GOLDMAN SACHS.....		1,303,550	1,250,000	19,877
428291	AN	8	HEXCEL CORP.....		02/14/2017.....	VARIOUS.....		308,116	310,000	34
431116	AB	8	HIGHMARK INC.....		02/06/2017.....	SEAPORT GROUP.....		1,275,638	1,250,000	13,854
436440	AK	7	HOLOGIC INC.....		10/04/2017.....	STIFEL NICOLAUS & CO.....		2,017,500	2,000,000	
437097	AE	8	HEAT 2006-6 2A4.....		07/26/2017.....	MERRILL LYNCH.....		2,430,000	8,000,000	4,491
43814K	AC	5	HAROT 2015-1 A3.....		06/16/2017.....	VARIOUS.....		1,790,332	1,791,677	555
44106M	AW	2	HOSPITALITY PROP TRUST.....		01/12/2017.....	UBS SECURITIES.....		4,008,340	4,000,000	2,750
444859	BF	8	HUMANA INC.....		03/13/2017.....	J.P. MORGAN.....		149,816	150,000	
444859	BG	6	HUMANA INC.....		03/15/2017.....	VARIOUS.....		51,252	50,000	27
444859	BJ	0	HUMANA INC.....		12/14/2017.....	BANK AMERICA.....		229,609	230,000	
44614D	AB	3	HUNT 2016-1 A2.....		10/12/2017.....	BNP PARIBAS - LONDON.....		1,009,447	1,009,802	36
44614U	AC	3	HUNT 2015-1 A3.....		09/01/2017.....	VARIOUS.....		346,909	347,189	211
446413	AK	2	HUNTINGTON INGALLS INDUS.....		11/16/2017.....	BANK AMERICA.....		170,000	170,000	
448579	AF	9	HYATT HOTELS CORP.....		02/10/2017.....	SUMRIDGE PARTNERS.....		694,720	650,000	13,135
44891E	AB	5	HART 2016-B A2.....		10/06/2017.....	FIDELITY CAPITAL MARKETS.....		545,067	546,176	442
44955#	AA	7	IF & P FOODS - TL.....		08/14/2017.....	DIRECT.....		4,536,593	4,626,619	
45073D	AD	0	IXIS 2007-HE1 A4.....		10/18/2017.....	VARIOUS.....		8,058,243	19,951,141	12,252
451926	A@	8	II FORNAIO (AMERICA) CORPORATION.....		11/10/2017.....	DIRECT.....		4,395,635	4,483,174	
45254N	QK	6	IMM 2005-6 1M1.....		07/25/2017.....	CAPITALIZED INTEREST.....			246,099	
45255R	AZ	0	IMSA 2006-3 A7.....		12/01/2017.....	SANDLER,O'NEILL & PA.....		10,065,460	14,709,134	5,225
454614	AK	4	INDIANA BELL TEL CO INC.....		01/26/2017.....	DB CLEARING SERVICE.....		2,357,540	2,000,000	67,322
45660L	A2	5	RAST 2005-A11 1A5.....		03/28/2017.....	CAPITALIZED INTEREST.....			1,221	
45660L	QJ	1	INDX 2005-AR11 A4.....		03/29/2017.....	CAPITALIZED INTEREST.....			634	
45660L	RJ	0	INDX 2005-AR13 5A2.....		04/26/2017.....	CAPITALIZED INTEREST.....			1,934	
45660L	WS	4	INDX 2005-AR18 1X.....		12/01/2017.....	VARIOUS.....		706,899		2,906
45660L	XP	9	RAST 2005-A10 A5.....		05/31/2017.....	CAPITALIZED INTEREST.....			16,651	
456681	AE	5	INDX 2007-AR13 4A1.....		04/27/2017.....	CAPITALIZED INTEREST.....			6,380	
458140	AS	9	INTEL CORP.....		02/09/2017.....	GOLDMAN SACHS.....		262,745	250,000	385
459745	GN	9	INTL LEASE FINANCE CORP.....		02/01/2017.....	VARIOUS.....		3,257,928	2,940,000	79,437
460146	CM	3	INTERNATIONAL PAPER CO.....		09/28/2017.....	BALENTINE & CO.....		2,398,692	2,157,000	5,093
46263*	AB	1	IPSEN, INC.....		10/01/2017.....	VARIOUS.....		1,647,635	1,674,035	
46625H	NJ	5	JPMORGAN CHASE & CO.....		02/01/2017.....	VARIOUS.....		2,691,592	2,630,000	37,145
46625H	RY	8	JPMORGAN CHASE & CO.....		01/25/2017.....	J P MORGAN.....		2,000,000	2,000,000	
466275	AC	8	JPALT 2007-S1 M1.....		12/25/2017.....	CAPITALIZED INTEREST.....			144,773	
46628U	AE	8	JPALT 2006-A3 1A5.....		09/25/2017.....	VARIOUS.....		1,868,680	1,299,773	723
46629K	AD	1	JPMAC 2006-WMC3 A3.....		03/07/2017.....	KGS ALPHA CAPITAL MARKETS.....		2,765,679	4,602,273	1,249
46629K	AF	6	JPMAC 2006-WMC3 A5.....		03/07/2017.....	KGS ALPHA CAPITAL MARKETS.....		10,871,361	18,090,669	5,629
46632T	AB	1	JPMORTGAGETRUST.....		10/19/2017.....	GUGGENHEIM CAPITAL MARKETS.....		714,486	1,797,450	3,367

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46648K AC 0	JPMDB COMMERCIAL MORTGAGE SECU.....		11/09/2017.....	WELLS FARGO SECURITIES.....		405,781	500,000	500
47215* AA 0	JD NORMAN INDUSTRIES.....		12/20/2017.....	DIRECT.....		2,475,000	2,475,000	
47232M AD 4	JEFFERIES FIN LLC / JFIN.....		07/20/2017.....	VARIOUS.....		1,251,250	1,250,000	
478160 CF 9	JOHNSON & JOHNSON.....		02/28/2017.....	J.P. MORGAN.....		468,806	470,000	
478160 CG 7	JOHNSON & JOHNSON.....		06/29/2017.....	VARIOUS.....		283,323	270,000	3,404
478160 CK 8	JOHNSON & JOHNSON.....		11/08/2017.....	J.P. MORGAN.....		249,703	250,000	
478160 CL 6	JOHNSON & JOHNSON.....		11/08/2017.....	J P MORGAN.....		2,991,090	3,000,000	
48171# AB 4	JLANE 2016-1 B.....		11/30/2017.....	CAPITALIZED INTEREST.....		2,710,456	2,710,456	
48171* AA 0	JLANE 2017 - 1 A.....		12/20/2017.....	DIRECT.....		204,836,597	204,836,597	
48171* AB 8	JLANE 2017 - 2 B.....		12/20/2017.....	DIRECT.....		32,518,787	32,518,787	
48305Q AD 5	KAISER FOUNDATION HOSPIT.....		04/25/2017.....	GOLDMAN SACHS.....		257,533	260,000	
492386 AU 1	KERR-MCGEE CORP.....		05/12/2017.....	J.P. MORGAN.....		117,883	100,000	2,626
494368 BW 2	KIMBERLY-CLARK CORP.....		05/01/2017.....	J.P. MORGAN.....		79,426	80,000	
49446R AT 6	KIMCO REALTY CORP.....		08/01/2017.....	MERRILL LYNCH.....		748,988	750,000	
494550 AQ 9	KINDER MORGAN ENER PART.....		02/06/2017.....	J.P. MORGAN.....		253,086	210,000	7,410
494580 AD 5	KINDRED HEALTHCARE INC.....		07/18/2017.....	VARIOUS.....		1,219,063	1,250,000	10,094
494580 AF 0	KINDRED HEALTHCARE INC.....		05/04/2017.....	MERRILL LYNCH.....		2,050,000	2,000,000	55,417
50076Q AE 6	KRAFT FOODS GROUP INC.....		01/20/2017.....	STIFEL NICOLAUS & CO.....		30,757	30,000	213
50077L AB 2	KRAFT HEINZ FOODS CO.....		07/18/2017.....	DEUTSCHE BANK.....		49,025	50,000	304
50077L AD 8	KRAFT HEINZ FOODS CO.....		05/17/2017.....	VARIOUS.....		1,010,484	1,090,000	10,093
501044 DJ 7	KROGER CO.....		07/17/2017.....	MIZUHO SECURITIES.....		79,953	80,000	
514666 AK 2	LAND OLAKES INC.....		06/02/2017.....	EXCHANGE.....		372,254	361,000	6,177
51808B AE 2	ENI USA INC.....		01/17/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		2,497,620	2,000,000	26,361
521865 AX 3	LEAR CORP.....		02/09/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		1,063,750	1,000,000	4,229
521865 AY 1	LEAR CORP.....		08/14/2017.....	BALENTINE & CO.....		1,489,410	1,500,000	
52521L BG 8	LMT 2007-4 4A1.....		01/26/2017.....	CAPITALIZED INTEREST.....			481	
52521Y AL 0	LMT 2007-8 3A1.....		03/27/2017.....	CAPITALIZED INTEREST.....			2,997	
525221 EN 3	LXS 2005-7N 1A1B.....		12/06/2017.....	STIFEL, NICOLAUS & CO., INC.....		1,839,952	2,391,489	1,190
525221 HU 4	LXS 2006-1 1M3.....		12/25/2017.....	CAPITALIZED INTEREST.....			362,799	
525227 AJ 3	LXS 2006-GP2 1A5B.....		03/31/2017.....	VARIOUS.....		2,292,598	2,992,280	2,341
52522C AG 8	LXS 2006-14N 3A2.....		03/28/2017.....	CAPITALIZED INTEREST.....			13	
52522Q AE 2	LMT 2007-10 2A2.....		07/25/2017.....	CAPITALIZED INTEREST.....			222	
52522W AG 4	LXS 2006-11 2A3.....		09/25/2017.....	CAPITALIZED INTEREST.....			354	
52523M AD 2	LXS 2006-15 A4.....		05/31/2017.....	CAPITALIZED INTEREST.....			1,436	
52729K AJ 5	LEVEL 3 FINANCING INC.....		03/14/2017.....	MERRILL LYNCH.....		359,100	360,000	
53079E AG 9	LIBERTY MUTUAL GROUP INC.....		10/03/2017.....	STIFEL NICOLAUS & CO.....		1,270,300	1,000,000	3,611
53079E AZ 7	LIBERTY MUTUAL GROUP INC.....		10/03/2017.....	VARIOUS.....		4,296,658	3,277,000	86,455
53079E BE 3	LIBERTY MUTUAL GROUP INC.....		02/07/2017.....	US BANCORP INVESTMENTS INC.....		1,199,850	1,140,000	7,402
53079E BF 0	LIBERTY MUTUAL GROUP INC.....		09/18/2017.....	BARCLAYS AMERICAN.....		1,635,015	1,500,000	9,902
532457 BP 2	ELI LILLY & CO.....		05/04/2017.....	BANK AMERICA.....		129,955	130,000	
538021 AC 0	LITTON INDUSTRIES INC.....		02/02/2017.....	BNP PARIBAS DUBLIN.....		4,218,710	3,210,000	98,128
55265K V5 5	MASTR 2003-10 B3.....		03/30/2017.....	CAPITALIZED INTEREST.....			5,384	
55291Q AB 0	MASD 2007-2 M1.....		08/03/2017.....	MORGAN STANLEY.....		1,313,379	9,097,000	7,366
55336V AK 6	MPLX LP.....		02/09/2017.....	VARIOUS.....		2,003,150	2,000,000	458
55342U AG 9	MPT OPER PARTNERSP/FINL.....		09/08/2017.....	J.P. MORGAN.....		1,041,250	1,000,000	5,979
55342U AH 7	MPT OPER PARTNERSP/FINL.....		10/10/2017.....	VARIOUS.....		7,793,688	7,665,000	8,133

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55818Y	BJ	9	MDPK 2015-17A DR MTGE.....		05/23/2017.....	MORGAN STANLEY.....		12,575,000	12,575,000	
55820T	AG	3	MDPK 2017-23A D.....		06/30/2017.....	MORGAN STANLEY.....		11,500,000	11,500,000	
559079	AK	4	MAGELLAN HEALTH SRVCS.....		09/15/2017.....	J.P. MORGAN.....		339,351	340,000	
559080	AM	8	MAGELLAN MIDSTREAM PARTN.....		09/26/2017.....	WELLS FARGO SECURITIES LLC.....		109,275	110,000	
56577A	AN	2	MCLO 2014-7A BR.....		04/12/2017.....	CITI.....		2,000,000	2,000,000	
566061	AJ	6	MP10 2017-1A D.....		08/09/2017.....	GREENSLEDGE CAPITAL MARKETS LL.....		15,000,000	15,000,000	
571903	AP	8	MARRIOTT INTERNATIONAL.....		01/20/2017.....	JEFFERIES & CO.....		1,004,380	1,000,000	11,875
574599	BL	9	MASCO CORP.....		03/15/2017.....	WELLS FARGO SECURITIES LLC.....		2,054,000	2,000,000	41,076
576429	AD	6	MARM 2007-2 A4.....		03/09/2017.....	CITIGROUP GLOBAL MARKETS.....		860,338	1,229,055	506
57643L	DN	3	MABS 2004-WMC2 M5.....		12/25/2017.....	CAPITALIZED INTEREST.....			3,063	
57643L	HB	5	MASTR ASSET BACKED SECURITIES.....		12/25/2017.....	VARIOUS.....		1,421,143	1,858,066	2,750
57643L	HU	3	MABS 2005-OPT1 M6.....		01/06/2017.....	GUGGENHEIM CAPITAL MARKETS.....		856,929	1,464,837	1,084
57645K	AA	4	MASD 2007-1 A.....		09/26/2017.....	CREDIT SUISSE.....		227,551	367,017	49
57888@	AB	1	MAVERICK BIDCO - REVOLVER.....		06/13/2017.....	DIRECT.....		17,184	17,184	
57888@	AC	9	MAVERICK BIDCO - TL.....		04/28/2017.....	DIRECT.....		1,083,972	1,101,460	
59020U	WN	1	MLMI 2005-WMC2 M6.....		12/25/2017.....	VARIOUS.....		451,326	812,617	459
590217	AD	7	MLMI 2006-RM3 A2B.....		01/27/2017.....	MERRILL LYNCH.....		1,873,943	5,972,727	1,000
590232	AA	2	MLMI 2007-SD1 A1.....		01/13/2017.....	BREAN CAPITAL.....		693,213	1,129,471	870
594918	BX	1	MICROSOFT CORP.....		01/30/2017.....	HSBC SECURITIES LIMITED.....		526,142	530,000	
594918	BY	9	MICROSOFT CORP.....		01/30/2017.....	HSBC SECURITIES LIMITED.....		727,409	730,000	
59523U	AN	7	MID-AMERICA APARTMENTS L.....		05/02/2017.....	VARIOUS.....		1,394,752	1,400,000	
595620	AR	6	MIDAMERICAN ENERGY CO.....		01/23/2017.....	BARCLAYS AMERICAN.....		49,930	50,000	
60001P	AD	9	CSM BAKERY SOLUTIONS LLC.....		07/24/2017.....	DIRECT.....		4,651,650	5,440,000	
60871R	AG	5	MOLSON COORS BREWING CO.....		03/14/2017.....	VARIOUS.....		2,361,152	2,520,000	9,082
60871R	AP	5	MOLSON COORS BREWING CO.....		03/06/2017.....	CITI.....		239,798	240,000	
61166W	AN	1	MONSANTO CO.....		09/29/2017.....	CREDIT SUISSE.....		2,030,054	1,980,000	18,018
61690T	BC	6	MSRR 2015-R3 10B.....		12/25/2017.....	CAPITALIZED INTEREST.....		900,326	906,037	
61744Y	AG	3	MORGAN STANLEY.....		04/19/2017.....	MORGAN STANLEY.....		500,000	500,000	
617463	AC	8	MSIX 2006-2 A3.....		06/20/2017.....	MERRILL LYNCH.....		736,977	1,457,557	1,378
61746W	HZ	6	MSDWC 2001-NC2 M2.....		12/14/2017.....	GUGGENHEIM SECURITIES.....		18,956	12,638	20
61747Y	DU	6	MORGAN STANLEY.....		02/02/2017.....	VARIOUS.....		1,761,000	1,707,000	12,417
61748H	PF	2	MSM 2005-7 6A1.....		03/27/2017.....	CAPITALIZED INTEREST.....			4,958	
61749K	AB	9	MORGAN STANLEY ABS CAPITAL I INC.....		12/06/2017.....	AURIGA USA LLC.....		1,646,312	3,020,756	1,272
61753V	AD	4	MORGAN STANLEY ABS CAPITAL I INC.....		11/02/2017.....	BANK OF AMERICA MERRILL LYNCH.....		4,107,531	7,975,788	3,903
61753V	AE	2	MORGAN STANLEY ABS CAPITAL I INC.....		11/02/2017.....	BANK OF AMERICA MERRILL LYNCH.....		3,349,831	6,380,631	3,398
61756V	BE	8	MSM 2007-14AR 6A1.....		05/31/2017.....	CAPITALIZED INTEREST.....			14,298	
61758V	AR	8	MSRR 2010-R2 2C.....		04/27/2017.....	CAPITALIZED INTEREST.....			7,803	
61763X	AA	4	MSBAM 2014-C18 A1.....		12/13/2017.....	MURIEL SIEBERT.....		649,247	650,187	426
61764K	AD	5	MSRR 2014-R8 2B.....		09/25/2017.....	CAPITALIZED INTEREST.....		106,644	106,644	
637432	NN	1	NATIONAL RURAL UTIL COOP.....		04/18/2017.....	J P MORGAN.....		1,995,900	2,000,000	
64130T	AW	5	NEUB 2015-20A DR MTGE.....		11/15/2017.....	MORGAN STANLEY NYS.....		8,000,000	8,000,000	
651229	AW	6	NEWELL RUBBERMAID INC.....		02/01/2017.....	VARIOUS.....		1,723,576	1,660,000	22,748
651229	AX	4	NEWELL BRANDS INC.....		02/02/2017.....	CREDIT SUISSE.....		2,247,600	2,000,000	37,625
65473Q	BF	9	NISOURCE FINANCE CORP.....		05/11/2017.....	J.P. MORGAN.....		49,959	50,000	
655044	AP	0	NOBLE ENERGY INC.....		08/08/2017.....	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....		309,033	310,000	
655374	AA	4	NAA 2007-S1 A1.....		05/31/2017.....	CAPITALIZED INTEREST.....			23,481	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
65541B	AB	0	NMRR 2015-10R 1A2.....	12/25/2017.....	VARIOUS.....		1,961,864	3,645,669	13,054
655664	AR	1	NORDSTROM INC.....	01/05/2017.....	CITI.....		9,540	10,000	243
655844	AX	6	NORFOLK SOUTHERN CORP.....	03/14/2017.....	J P MORGAN.....		3,709,745	3,250,000	61,100
665772	CQ	0	NORTHERN STATES PWR-MINN.....	09/06/2017.....	BARCLAYS AMERICAN.....		99,003	100,000	
666807	AW	2	NORTHROP GRUMMAN SYSTEMS.....	04/18/2017.....	VARIOUS.....		3,992,276	2,771,000	48,749
666807	BM	3	NORTHROP GRUMMAN CORP.....	10/10/2017.....	J.P. MORGAN.....		689,897	690,000	
667294	BE	1	NORTHWEST AIR 2007-1 A.....	01/31/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		769,595	689,966	12,390
66775V	AA	3	NORTHWEST PIPELINE LLC.....	03/30/2017.....	VARIOUS.....		548,559	550,000	1
67091C	AS	1	NXTC 2014-1A B1R.....	06/23/2017.....	WELLS FARGO SECURITIES LLC.....		250,000	250,000	
67091R	AT	6	OCF 2015-8A CR.....	10/16/2017.....	CREDIT SUISSE.....		3,000,000	3,000,000	
67108F	AU	0	OZLMF 2013-4A CR.....	08/31/2017.....	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	
67109U	AY	8	OZLM 2015-11A CR.....	08/08/2017.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	
67111P	AA	7	OFSBS 2017-1A INC.....	07/18/2017.....	NOMURA SECURITIES DOMESTIC.....		1,031,090	1,150,000	
67112C	AG	2	OZLM 2017-19A C.....	10/11/2017.....	CITI.....		2,000,000	2,000,000	
67113@	AB	7	OTG MANAGEMENT LLC DDTL.....	11/30/2017.....	DIRECT.....		75,209	76,909	
67572Y	BG	6	OCT22 2014-1A C3R.....	05/19/2017.....	MURIEL SIEBERT.....		3,000,000	3,000,000	
67573C	AL	3	OCT32 2017-1A D MTGE.....	07/25/2017.....	MORGAN STANLEY.....		7,000,000	7,000,000	
675922	AN	8	OCT34 2017-1A D.....	11/08/2017.....	MORGAN STANLEY.....		3,152,000	3,152,000	
680223	AJ	3	OLD REPUBLIC INTL CORP.....	01/13/2017.....	JEFFERIES & CO.....		1,050,100	1,000,000	14,625
680223	AK	0	OLD REPUBLIC INTL CORP.....	03/14/2017.....	JEFFERIES & CO.....		971,440	1,000,000	2,260
68087*	AA	1	OLIVER STREET DERM -DDTL.....	12/15/2017.....	DIRECT.....		1,027,307	1,027,307	
68087*	AC	7	OLIVER STREET DERM - TL.....	08/02/2017.....	DIRECT.....		406,545	410,652	
682680	AS	2	ONEOK INC.....	07/10/2017.....	CREDIT SUISSE.....		1,497,675	1,500,000	
68400X	AC	4	MESA 2001-5 M1.....	12/26/2017.....	VARIOUS.....		1,667,614	2,076,310	6,509
68401T	AD	0	OOMLT 2007-2 3A2.....	10/24/2017.....	MERRILL LYNCH.....		10,399,607	16,573,078	639
69362B	AJ	1	PSEG POWER LLC.....	03/01/2017.....	VARIOUS.....		2,472,060	2,000,000	61,333
69396@	AA	3	PPT MANAGEMENT HOLDING - DDTL.....	11/15/2017.....	DIRECT.....		247,581	249,503	
69396@	AC	9	PPT MANAGEMENT HOLDING - REVOLVER.....	12/29/2017.....	DIRECT.....		335,450	335,450	
694308	HV	2	PACIFIC GAS & ELECTRIC.....	11/27/2017.....	BARCLAYS AMERICAN.....		348,964	350,000	
694308	HX	8	PACIFIC GAS & ELECTRIC.....	11/27/2017.....	BARCLAYS AMERICAN.....		995,640	1,000,000	
69527@	AA	5	PADI HOLDINGS - REVOLVER.....	10/31/2017.....	DIRECT.....		33,957	33,957	
69527@	AB	3	PADI HOLDINGS - TL.....	04/26/2017.....	DIRECT.....		600,415	610,204	
69688X	AY	7	PLMRS 2014-1A CR2.....	12/08/2017.....	JP MORGAN SECURITIES INC.....		500,000	500,000	
69883#	AA	1	THE PAPER STORE.....	03/27/2017.....	CAPITALIZED INTEREST.....		2,859	2,859	
69946E	AT	8	PAREXEL INTL CORP.....	11/21/2017.....	MERRILL LYNCH.....		994,208	1,000,000	
70069#	AB	3	PARK PLACE TECHNOLOGIES - REVOLVER.....	07/31/2017.....	DIRECT.....		231,326	231,326	
70069F	HZ	3	PARK PLACE SEC.....	12/25/2017.....	VARIOUS.....		757,323	1,736,766	776
70069F	KJ	5	PPSI 2005-WCW1 M5.....	03/27/2017.....	CAPITALIZED INTEREST.....			17,106	
713291	AH	5	PEPCO HOLDINGS LLC.....	07/11/2017.....	SUSQUEHANNA FINANCIAL.....		4,019,970	3,000,000	92,504
713448	DV	7	PEPSICO INC.....	04/27/2017.....	J.P. MORGAN.....		358,441	360,000	
71681#	AK	9	PET VET CARE REFI - DDTL.....	11/27/2017.....	DIRECT.....		784,984	784,984	
71681#	AL	7	PET VET CARE CENTERS - REVOLVER.....	12/29/2017.....	DIRECT.....		400,840	400,840	
71681#	AM	5	PET VET CARE CENTERS - TERM LOAN.....	08/07/2017.....	DIRECT.....		2,771,848	2,816,768	
718172	CE	7	PHILIP MORRIS INTL INC.....	10/31/2017.....	DEUTSCHE BANK.....		109,225	110,000	
72347L	AE	4	JIMMY SANDERS - PINN TL B.....	12/29/2017.....	VARIOUS.....		2,410,134	2,763,410	
72348X	AA	5	PINNACLE OPERATING CORP.....	09/12/2017.....	DIRECT.....		987,000	1,200,000	47,000

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
72350*	AB	1	PINNACLE TREATMENT - REVOLVER.....	08/31/2017.....	DIRECT.....		27,122	27,122	
73116*	AD	0	POLK - REVOLVER.....	11/14/2017.....	DIRECT.....		50,115	50,115	
741503	BC	9	PRICELINE GROUP INC/THE.....	08/10/2017.....	WELLS FARGO FINANCIAL US.....		1,498,770	1,500,000	
74625#	AA	4	PURFOODS - DDTL.....	12/29/2017.....	DIRECT.....		210,868	210,868	
74625#	AB	2	PURFOODS - REV.....	09/06/2017.....	DIRECT.....		179,238	179,238	
747525	AJ	2	QUALCOMM INC.....	07/24/2017.....	JANNEY MONTGOMERY SCOTT.....		278,995	250,000	2,164
74759B	AD	5	QUALITYTECH LP/QTS FINANCE CORP.....	10/25/2017.....	MORGAN STANLEY NYS.....		1,000,000	1,000,000	
74844*	AB	1	QUICKBASE - TL B.....	12/15/2017.....	DIRECT.....		1,655,589	1,664,767	
749227	AB	0	RAIT FINANCIAL TRUST.....	11/01/2017.....	DIRECT.....		2,968,000	3,200,000	10,711
74922Q	AA	0	RALI 2006-QA8 A1.....	05/31/2017.....	CAPITALIZED INTEREST.....			880	
74922W	AB	5	RALI 2007-QH3 A2.....	11/27/2017.....	VARIOUS.....		564,596	779,304	493
74924N	AF	4	RASC 2007-KS4 M2S.....	12/25/2017.....	VARIOUS.....		184,668	562,674	509
74928D	AX	3	RBSSP 2009-1 8A2.....	05/08/2017.....	CAPITALIZED INTEREST.....		128,756	128,756	
74928X	DE	8	RBSSP 2009-6 17A3.....	03/30/2017.....	CAPITALIZED INTEREST.....			3,119	
74993#	AC	4	RXH BUYER REV.....	11/15/2017.....	DIRECT.....		52,827	52,827	
75115G	AB	4	RALI 2006-QH1 A2.....	12/26/2017.....	VARIOUS.....		2,040,419	2,902,249	
75115Y	AB	5	RALI 2007-QO1 A2.....	10/25/2017.....	VARIOUS.....		1,244,412	2,131,135	1,859
75405R	AC	7	RPRO 2005-1A B.....	05/05/2017.....	WELLS FARGO SECURITIES LLC.....		1,518,324	1,594,878	1,578
754730	AF	6	RAYMOND JAMES FINANCIAL.....	05/05/2017.....	BANK AMERICA.....		1,057,820	1,030,000	16,287
75886Q	AU	7	REGT3 2014-1A BR.....	06/14/2017.....	CITI.....		2,000,000	2,000,000	
75887F	AU	0	REGT4 2014-1A CR.....	06/28/2017.....	MURIEL SIEBERT.....		3,000,000	3,000,000	
75975#	AA	7	RELADYNE - DDTL.....	05/22/2017.....	DIRECT.....		66,086	66,086	
75975#	AC	3	RELADYNE - TL.....	07/28/2017.....	DIRECT.....		1,075,266	1,095,833	
760759	AQ	3	REPUBLIC SERVICES INC.....	03/03/2017.....	DEUTSCHE BANK.....		606,029	610,000	9,380
760759	AS	9	REPUBLIC SERVICES INC.....	11/13/2017.....	J.P. MORGAN.....		239,597	240,000	
76110W	R4	0	RASC 2005-EMX1 SB.....	07/25/2017.....	CAPITALIZED INTEREST.....			144,772	
761120	AC	8	RAST 2007-A2 1A3.....	05/31/2017.....	CAPITALIZED INTEREST.....			3,037	
76112B	L8	1	RAMP 2005-RS9 A14.....	09/25/2017.....	CAPITALIZED INTEREST.....			26	
771367	CD	9	ROCHESTER GAS & ELECTRIC.....	05/17/2017.....	J P MORGAN.....		998,030	1,000,000	
774341	AK	7	ROCKWELL COLLINS INC.....	03/28/2017.....	WELLS FARGO SECURITIES LLC.....		1,996,700	2,000,000	
784932	A*	6	SABA SOFTWARE - TL.....	05/01/2017.....	DIRECT.....		1,139,484	1,151,880	
785778	QF	1	SACO 2006-1 S.....	08/08/2017.....	STORM HARBOUR SECURITIES.....		1,275,000	1,190,856	
79979*	AA	9	SANDBOX STUDIO TL.....	10/01/2017.....	CAPITALIZED INTEREST.....		30,941	30,941	
80284L	AE	2	SDART 2015-3 B.....	10/11/2017.....	BMO CAPITAL MARKETS.....		2,318,324	2,316,334	3,729
80874Y	AR	1	SCIENTIFIC GAMES INTERNA.....	03/27/2017.....	EXCHANGE.....		2,122,965	2,000,000	33,444
81105#	AA	8	BIC GRAPHIC USA MANUFACTURING CO. INC.....	06/30/2017.....	DIRECT.....		5,779,648	5,880,000	
81378E	AA	1	SABR 2007-BR4 A2A.....	12/07/2017.....	CREDIT SUISSE.....		1,190,298	1,766,676	975
817565	CD	4	SERVICE CORP INTERNATIONAL/US.....	12/05/2017.....	VARIOUS.....		5,788,695	5,750,000	
81881L	AQ	0	SHACK 2014-6A CR.....	04/07/2017.....	MURIEL SIEBERT.....		1,250,000	1,250,000	
81881V	AW	5	SHACK 2014-5A C1R.....	04/26/2017.....	MURIEL SIEBERT.....		3,000,000	3,000,000	
832248	AY	4	SMITHFIELD FOODS INC.....	01/25/2017.....	MORGAN STANLEY.....		439,437	440,000	
83609E	AS	9	SNDPT 2015-1A DR.....	10/04/2017.....	MORGAN STANLEY.....		5,850,000	5,850,000	
83609G	AU	9	SNDPT 2015-2A DR.....	10/04/2017.....	MORGAN STANLEY.....		4,800,000	4,800,000	
83609T	AG	2	SNDPT 2017-4A C.....	12/12/2017.....	DEUTSCHE BANK.....		1,091,750	1,100,000	
843452	AZ	6	SOUTHERN NATURAL GAS.....	04/20/2017.....	SUNTRUST ROBINSON HUMPHREY.....		367,543	270,000	3,240
845743	BR	3	SOUTHWESTERN PUBLIC SERV.....	08/02/2017.....	MIZUHO SECURITIES.....		59,655	60,000	
84611@	AC	7	SOVOS COMPLIANCE TL2.....	08/01/2017.....	DIRECT.....		512,084	518,367	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
85207U AF 2	SPRINT CORP.....			04/25/2017.....	WELLS FARGO FINANCIAL US.....		1,117,500	1,000,000	9,406
85207U AH 8	SPRINT CORP.....			04/25/2017.....	WELLS FARGO FINANCIAL US.....		1,075,000	1,000,000	26,323
853496 AC 1	STANDARD INDUSTRIES INC.....			09/20/2017.....	VARIOUS.....		1,561,875	1,500,000	17,361
853496 AD 9	STANDARD INDUSTRIES INC/NJ.....			12/11/2017.....	MERRILL LYNCH & CO.....		100,000	100,000	
85816C AB 4	STCR 2015-1I SUB.....			07/26/2017.....	NOMURA SECURITIES DOMESTIC.....		667,420	850,000	
86358E FV 3	SAIL 2003-BC12 B.....			04/28/2017.....	CAPITALIZED INTEREST.....			1,415	
86360Q AC 9	SAMI 2006-AR4 2A2.....			04/27/2017.....	CAPITALIZED INTEREST.....			45	
86362X AB 4	SAMI 2007-AR1 1A2.....			11/27/2017.....	CAPITALIZED INTEREST.....			697	
866930 AB 6	AIG RETIREMENT SVCS.....			02/03/2017.....	DB CLEARING SERVICE.....		2,050,060	1,646,000	37,149
86765B AT 6	SUNOCO LOGISTICS PARTNER.....			02/01/2017.....	VARIOUS.....		440,027	450,000	748
86803V AC 3	STAT 2015-1A A3.....			03/30/2017.....	VARIOUS.....		2,118,029	2,117,253	620
87247U AY 9	TICP 2014-3A CR.....			03/20/2017.....	MURIEL SIEBERT.....		2,000,000	2,000,000	
87248N AC 2	THC ESCROW CORP III.....			09/12/2017.....	J.P. MORGAN.....		997,500	1,000,000	12,813
87249L AJ 0	WIND RIVER CLO LTD.....			10/31/2017.....	MORGAN STANLEY NYS.....		1,500,000	1,500,000	
87271R AG 4	TIA 2017-1A D.....			03/10/2017.....	WELLS FARGO FINANCIAL US.....		3,500,000	3,500,000	
87284P AA 6	WINDR 2017-3A INC.....			08/09/2017.....	MORGAN STANLEY.....		1,625,725	1,850,000	
87286* AA 0	T5 MERGER CORP REVOLVER.....			12/15/2017.....	DIRECT.....		495,351	495,351	
87286* AB 8	T5 MERGER CORP TL.....			03/10/2017.....	DIRECT.....		134,107	139,931	
87405# AA 2	T5 MERGER CORP - DDTL.....			08/08/2017.....	DIRECT.....		355,894	355,894	
87814* AB 9	THE TEACHING COMPANY TL.....			08/01/2017.....	DIRECT.....		118,139	118,139	
87814* AC 7	THE TEACHING COMPANY REVOLVER.....			11/29/2017.....	DIRECT.....		117,188	117,188	
879369 AF 3	TELEFLEX INC.....			11/17/2017.....	VARIOUS.....		3,399,844	3,375,000	193
88023U AD 3	TEMPUR SEALY INTL INC.....			02/03/2017.....	NOMURA SECURITIES DOMESTIC.....		503,750	500,000	8,828
88023U AG 6	TEMPUR SEALY INTL INC.....			05/23/2017.....	VARIOUS.....		2,526,638	2,536,000	31,632
88033G CR 9	TENET HEALTHCARE CORP.....			11/09/2017.....	VARIOUS.....		4,044,634	4,112,000	54,133
880451 AS 8	TENNESSEE GAS PIPELINE.....			02/01/2017.....	VARIOUS.....		2,424,266	2,040,000	50,178
881561 HG 2	TMTS 2004-6SL B3.....			12/25/2017.....	VARIOUS.....		755,503	722,409	2,742
881561 JF 2	US881561C693.....			11/01/2017.....	MESIROW FINANCIAL HOLDINGS.....		881,156	835,219	462
881561 WS 9	TMTS 2005-9HGS M1.....			12/04/2017.....	MORGAN STANLEY NYS.....		1,678,970	1,717,067	1,014
882508 BC 7	TEXAS INSTRUMENTS INC.....			10/26/2017.....	BARCLAYS AMERICAN.....		375,603	380,000	
88432A BC 3	WINDR 2013-2A DR.....			10/02/2017.....	PARIBAS CORPORATION.....		8,840,000	8,840,000	
88432M AE 4	WINDR 2017-1A C MTGE.....			02/02/2017.....	MORGAN STANLEY.....		15,000,000	15,000,000	
88434G AE 5	WINDR 2017-3A C.....			08/09/2017.....	MORGAN STANLEY.....		13,000,000	13,000,000	
88434G AG 0	WINDR 2017-3A D MTGE.....			08/09/2017.....	MORGAN STANLEY.....		10,000,000	10,000,000	
88579Y AY 7	3M COMPANY.....			09/21/2017.....	BANK AMERICA.....		606,255	610,000	
88731E AJ 9	TIME WARNER ENT.....			02/22/2017.....	VARIOUS.....		4,777,628	3,600,000	23,078
88732J AJ 7	TIME WARNER CABLE INC.....			02/22/2017.....	VARIOUS.....		3,771,436	3,290,000	54,787
88732J AN 8	TIME WARNER CABLE INC.....			09/07/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		74,284	60,000	852
89078Y AA 3	TOPS HOLDING/MARKETS II.....			08/09/2017.....	DIRECT.....		1,657,250	2,000,000	16,022
89237C AD 3	TAOT 2015-B A3.....			02/27/2017.....	CREDIT SUISSE.....		1,038,478	1,038,519	476
893570 BM 2	TRANSCONT GAS PIPE CORP.....			08/02/2017.....	SUNTRUST ROBINSON HUMPHREY.....		75,298	60,000	798
893574 AH 6	TRANSCONT GAS PIPE LINE.....			02/01/2017.....	VARIOUS.....		9,354,281	7,400,000	173,507
90131H AB 1	21ST CENTURY FOX AMERICA.....			12/12/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		24,383	20,000	219
90131H AT 2	21ST CENTURY FOX AMERICA.....			02/03/2017.....	VARIOUS.....		831,894	673,000	2,416
90131H AX 3	21ST CENTURY FOX AMERICA.....			02/16/2017.....	VARIOUS.....		848,146	661,000	14,592
90131H AY 1	21ST CENTURY FOX AMERICA.....			02/01/2017.....	SUSQUEHANNA FINANCIAL.....		515,269	405,000	10,448

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
90131H	BA	2	21ST CENTURY FOX AMERICA.....		01/13/2017.....	SUMRIDGE PARTNERS.....		380,400	300,000	4,806
90131H	BB	0	21ST CENTURY FOX AMERICA.....		01/13/2017.....	FIRST TENNESSEE.....		266,431	210,000	807
90131H	BG	9	21ST CENTURY FOX AMERICA.....		12/12/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		39,748	30,000	955
90131H	BL	8	21ST CENTURY FOX AMERICA.....		12/13/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		68,345	50,000	275
902494	AZ	6	TYSON FOODS INC.....		02/07/2017.....	VARIOUS.....		3,419,835	3,350,000	78,982
902494	BC	6	TYSON FOODS INC.....		05/23/2017.....	MURIEL SIEBERT.....		1,996,660	2,000,000	
90327C	AC	4	USAOT 2016-1 A3.....		10/10/2017.....	BNP PARIBAS - LONDON.....		1,744,600	1,750,000	1,517
907818	EQ	7	UNION PACIFIC CORP.....		09/12/2017.....	VARIOUS.....		2,287,733	2,290,000	
911312	BK	1	UNITED PARCEL SERVICE.....		11/09/2017.....	J.P. MORGAN.....		338,953	340,000	
913017	CP	2	UNITED TECHNOLOGIES CORP.....		05/01/2017.....	CITI.....		269,255	270,000	
91324P	DE	9	UNITEDHEALTH GROUP INC.....		10/18/2017.....	US BANCORP INVESTMENTS INC.....		118,996	120,000	
91324P	DF	6	UNITEDHEALTH GROUP INC.....		10/19/2017.....	MIZUHO NY DESK.....		997,150	1,000,000	
913903	AT	7	UNIVERSAL HEALTH SVCS.....		11/15/2017.....	VARIOUS.....		5,822,858	5,557,000	110,976
92211W	AA	9	VANTIV LLC / VANITY ISSUER CORP.....		12/07/2017.....	MORGAN STANLEY NYS.....		500,000	500,000	
92262@	AB	4	VENDOR CREDENTIALING TL.....		05/08/2017.....	DIRECT.....		637,721	644,163	
92277G	AG	2	VENTAS REALTY LP.....		03/01/2017.....	WELLS FARGO SECURITIES LLC.....		2,033,220	2,000,000	11,688
92328G	AY	2	VENTR 2013-14A DR.....		08/15/2017.....	JEFFERIES & CO.....		2,000,000	2,000,000	
92329F	AV	9	VENTR 2014-18A DR.....		10/04/2017.....	JEFFERIES & CO.....		4,500,000	4,500,000	
92329L	AU	8	VENTR 2012-10A CRR.....		04/07/2017.....	JEFFERIES & CO.....		1,000,000	1,000,000	
92329Y	AJ	5	VENTR 2014-17A CR.....		06/22/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		1,000,000	1,000,000	
92330M	AS	8	VENTR 2015-21A DR.....		10/04/2017.....	CITIGROUP GLOBAL MARKETS.....		20,000,000	20,000,000	
92331N	AJ	5	VENTR 2017-30A D.....		10/31/2017.....	JEFFERIES & CO.....		2,500,000	2,500,000	
92331P	AC	5	VENTR 2017-30A SUB.....		10/31/2017.....	JEFFERIES & CO.....		739,830	850,000	
92343V	CK	8	VERIZON COMMUNICATIONS.....		12/18/2017.....	SEAPORT GROUP.....		61,874	60,000	964
92343V	DC	5	VERIZON COMMUNICATIONS.....		04/27/2017.....	VARIOUS.....		367,710	440,000	2,037
92343V	DV	3	VERIZON COMMUNICATIONS.....		05/03/2017.....	AGENCY TRADING GROUP.....		117,654	110,000	874
92343V	DY	7	VERIZON COMMUNICATIONS.....		09/14/2017.....	VARIOUS.....		3,719,163	3,740,000	37
92343V	EB	6	VERIZON COMMUNICATIONS.....		08/18/2017.....	EXCHANGE.....		556,518	570,000	
92549*	BH	7	VETCOR PRACTICES - 2ND AMEND DDTL.....		03/15/2017.....	DIRECT.....		254,940	254,940	
92549*	BL	8	VETCOR PRACTICES - 3RD AMEND DDTL.....		12/29/2017.....	DIRECT.....		1,966,643	1,966,643	
92553P	AP	7	VIACOM INC.....		05/10/2017.....	GOLDMAN SACHS.....		25,936	30,000	219
92553P	BB	7	VIACOM INC.....		05/11/2017.....	CREDIT SUISSE.....		944,540	1,000,000	4,121
92558B	AE	8	VIBR 2017-7A B.....		08/02/2017.....	CITIGROUP GLOBAL MARKETS.....		8,000,000	8,000,000	
928563	AC	9	VMWARE INC.....		10/06/2017.....	VARIOUS.....		8,770,955	8,750,000	16,250
92911M	AA	4	VCBAS 2009-1 KAA3.....		08/16/2017.....	ODEON.....		1,841,716		10,847
92927B	AB	8	WAMU 2007-OA6 1A1B.....		04/27/2017.....	KEYBANC CAPITAL MARKETS.....		1,235,463	4,422,238	181
92966@	AC	1	WHCG MANAGEMENT - TL.....		03/09/2017.....	DIRECT.....		4,100,832	4,149,120	
931427	AQ	1	WALGREENS BOOTS ALLIANCE.....		02/01/2017.....	VARIOUS.....		880,077	900,000	5,118
93934F	NT	5	WMALT 2006-3 4CB.....		04/26/2017.....	CAPITALIZED INTEREST.....			438	
93936F	AA	8	WMALT 2007-OC1 A1.....		01/26/2017.....	CAPITALIZED INTEREST.....			186	
939648	AE	1	WASHINGTON PG LP.....		08/01/2017.....	BANK AMERICA.....		482,488	490,000	
94106L	BE	8	WASTE MANAGEMENT INC.....		10/30/2017.....	J.P. MORGAN.....		309,944	310,000	
94951M	AE	3	WELF 2017-2A B.....		08/14/2017.....	CITIGROUP GLOBAL MARKETS.....		5,500,000	5,500,000	
949746	SR	3	WELLS FARGO & COMPANY.....		09/25/2017.....	CITIGROUP GLOBAL MARKETS.....		1,578,653	1,548,654	7,463
94974B	FP	0	WELLS FARGO & COMPANY.....		04/21/2017.....	VARIOUS.....		190,014	170,000	4,416
94974B	GL	8	WELLS FARGO & COMPANY.....		02/01/2017.....	VARIOUS.....		3,878,932	3,780,000	29,295

SCHEDULE D - PART 3

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

E13.20

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
94974B GU 8	WELLS FARGO & COMPANY.....		04/21/2017.....	WELLS FARGO SECURITIES LLC.....		41,306	40,000	728
94981P AQ 3	WFHET 2005-2 M12.....		06/26/2017.....	CAPITALIZED INTEREST.....			3,663	
94982F AT 8	WELLS FARGO MORTGAGE BACKED SE.....		11/07/2017.....	CITIGROUP GLOBAL MARKETS INC.....		474,199	846,783	1,035
949832 AW 9	WELLS FARGO MORTGAGE BACKED SE.....		11/07/2017.....	CITIGROUP GLOBAL MARKETS INC.....		53,379	296,548	362
949837 AT 5	WFMBS 2007-10 1A18.....		01/25/2017.....	CAPITALIZED INTEREST.....			73,758	
95000G AJ 3	WFCM 2016-BNK1 D.....		01/30/2017.....	WELLS FARGO FINANCIAL US.....		397,188	500,000	42
95000U 2A 0	WELLS FARGO & COMPANY.....		05/15/2017.....	WELLS FARGO SECURITIES LLC.....		3,290,000	3,290,000	
95001F BD 6	WFCM 2017-RC1 C.....		09/22/2017.....	WELLS FARGO FINANCIAL US.....		5,203,125	5,000,000	15,941
95001M AP 5	WFCM 2017-C38 D.....		06/27/2017.....	WELLS FARGO FINANCIAL US.....		2,374,284	3,000,000	3,000
95040Q AC 8	WELLTOWER INC.....		02/02/2017.....	WELLS FARGO SECURITIES LLC.....		2,068,320	2,000,000	29,750
95168W AU 1	WEST CLO LTD.....		10/24/2017.....	NOMURA AMERICA SECURITIES.....		4,500,000	4,500,000	
958254 AF 1	WESTERN GAS PARTNERS LP.....		02/01/2017.....	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....		1,980,366	1,900,000	7,272
97988A AC 3	WDMNT 2017-3A A2.....		08/10/2017.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000	
97988A AE 9	WDMNT 2017-3A B.....		08/10/2017.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000	
981811 AE 2	WORTHINGTON INDUSTRIES.....		04/21/2017.....	VARIOUS.....		474,921	465,000	2,517
981811 AF 9	WORTHINGTON INDUSTRIES.....		07/25/2017.....	J P MORGAN.....		999,010	1,000,000	
98877D AC 9	ZF NA CAPITAL.....		02/01/2017.....	CITI.....		919,125	900,000	10,846
ADV DIA GN 1	ADVANCED DIAGNOSTICS HOLDINGS.....		12/20/2017.....	DIRECT.....		2,325,306	2,343,750	
AFFINI ON 1	AFFINION.....		12/20/2017.....	DIRECT.....		5,701,530	5,835,213	
ALLARR EV 7	ALL AROUND ROUSTABOUT-REVOLVER.....		12/11/2017.....	VARIOUS.....		103,960	103,960	
APLSS1 TL 1	APPLAUSE - SS 1ST LIEN TL.....		09/20/2017.....	DIRECT.....		1,679,900	1,716,519	
ATSITL 2L 2	AVIATION TECH - TL 2L.....		12/20/2017.....	DIRECT.....		2,972,275	3,000,000	
AVANTI PP 8	AVANTI.....		12/20/2017.....	DIRECT.....		3,240,969	3,240,969	
BCC03P FT 2	PBHET 2000-2 X1.....		10/25/2017.....	CAPITALIZED INTEREST.....		24,499		
BGH5C2 LR 5	AASET 2014-1 AR.....		12/29/2017.....	DIRECT.....		4,000,000	4,000,000	
BIGENS S2 2	BRACKET INTERMEDIATE HOLDING, CORP.....		03/14/2017.....	DIRECT.....		5,086,937	5,244,265	
BL2430 48 8	SABLE INTL FINANCE - CABLE & WIRELESS.....		11/06/2017.....	MERRILL LYNCH.....		6,965,000	7,000,000	
BLKANG RV 1	BLACK ANGUS - REV.....		12/27/2017.....	DIRECT.....		265,211	265,211	
BLKANG US 4	BLACK ANGUS STEAKHOUSES, LLC.....		12/20/2017.....	DIRECT.....		2,952,069	2,964,844	
BREENC OL 1	BREEN COLOR AND CAROLINA COLOR - TL.....		10/30/2017.....	DIRECT.....		3,046,480	3,097,951	
C7236# AB 0	PET HOLDINGS - DDTL.....		08/04/2017.....	DIRECT.....		123,015	123,015	
C7236# AC 8	PET HOLDINGS - REVOLVER.....		11/27/2017.....	DIRECT.....		229,628	229,628	
CALBRH OM 8	CALIBER HOME LOANS.....		12/15/2017.....	DIRECT.....		370,855	370,855	
CAPSTO NE 9	CAPSTONE NUTRITION DDBRIDGE TL.....		03/01/2017.....	DIRECT.....		2,312,474	4,083,637	
CROWNG RP 8	CROWNE GROUP, LLC.....		12/20/2017.....	DIRECT.....		593,724	608,579	
D3785# AB 3	IPSEN INC.....		06/26/2017.....	DIRECT.....		1,623,600	1,650,000	
DAILRA CE 5	SPORTS INFORMATION GROUP - TL.....		11/08/2017.....	DIRECT.....		4,678,795	4,773,805	
DHISCT LA 8	DHISCO - TL A.....		05/01/2017.....	DIRECT.....		1,328,317	1,328,317	
DHISCT LB 6	DHISCO - TL B.....		05/01/2017.....	DIRECT.....		4,649,109	4,649,109	
DHISCT LC 4	DHISCO - TL C.....		05/01/2017.....	DIRECT.....		424,574	3,984,950	
DHISCT LD 2	DHISCO - TL D.....		05/01/2017.....	DIRECT.....			3,387,208	
ECIMAC OL 3	ECI MACOLA.....		10/16/2017.....	DIRECT.....		1,825,288	1,843,725	
ELKPET RO 3	PROJECT ANTLER - ELK PETROLEUM.....		11/06/2017.....	DIRECT.....		1,645,110	1,701,118	
FASDHO LD 3	FASTENER DISTRIBUTION HOLDINGS - TL.....		04/03/2017.....	DIRECT.....		4,967,487	5,092,308	
FIRSTB OS 3	FIRST BOSTON.....		12/20/2017.....	DIRECT.....		1,875,000	1,875,000	
FISHBO WL 3	FISHBOWL INC - 1ST LIEN TL.....		12/29/2017.....	VARIOUS.....		3,405,971	3,518,895	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
E13.21	FKISEC	GR 3	FKI SECURITY GROUP, INC.....		12/20/2017.....	DIRECT.....		2,312,500	2,312,500	
	FRIEDR	TL 6	CC FRIEDRICH HOLDINGS -TL.....		12/20/2017.....	DIRECT.....		4,962,449	5,000,000	
	GLOEMP	TL 5	GLOBAL EMPLOYMENT - TL.....		07/28/2017.....	DIRECT.....		2,301,120	2,350,000	
	GRACEL	ND 3	GRACELAND DD TL.....		09/01/2017.....	CAPITALIZED INTEREST.....		42,780	42,780	
	GRPOPE	RA 7	GRP OPERATING.....		12/01/2017.....	DIRECT.....		3,327,838	3,413,167	
	HASAWA	TR 1	HASA INC - TL.....		10/31/2017.....	DIRECT.....		3,709,195	3,784,497	
	HECKLE	RK 9	HECKLER & KOCH GMBH.....		08/18/2017.....	DIRECT.....		8,643,435	9,135,893	
	000000	00 0	IRHE 2002-1.....		04/05/2017.....	BREAN CAPITAL.....		1,750,000	3,090,074	
	IMPACS	AL 3	IMPACT SALES.....		10/31/2017.....	VARIOUS.....		199,815	199,815	
	IMPADD	TL 5	IMPACT SALES - DDTL.....		05/01/2017.....	DIRECT.....		169,778	171,875	
	INTERM	EX 6	INTERMEX - 1ST LIEN TL.....		08/22/2017.....	DIRECT.....		3,980,000	4,000,000	
	INTERN	AP 5	INTERNAP CORPORATION.....		04/13/2017.....	DIRECT.....		1,616,353	1,640,967	
	INTRLI	NK 0	INTRALINKS.....		12/07/2017.....	DIRECT.....		689,866	696,834	
	INVISI	ON 3	INVISION DIVERSIFIED.....		12/20/2017.....	DIRECT.....		3,316,473	3,341,301	
	IODATC	EN 1	IO DATA CENTERS.....		09/01/2017.....	CAPITALIZED INTEREST.....			12,201	
	000000	00 0	IRWHE 2003-1.....		11/16/2017.....	ODEON CAPITAL GROUP LLC.....		1,625,000	2,478,804	
	JAVLNC	AP 1	JAVLIN CAPITAL LLC.....		10/02/2017.....	VARIOUS.....			9,375	
	JOKERH	OL 8	PROJECT JOKER.....		10/30/2017.....	DIRECT.....		3,533,602	3,787,190	
	KENCOL	E1 8	KENNETH COLE PRODUCTIONS, INC.....		03/21/2017.....	DIRECT.....		5,939,538	6,014,722	
	KILOFI	ND 6	KILOWATT FINANCIAL LLC DD.....		09/29/2017.....	CAPITALIZED INTEREST.....		110,656	110,656	
	KILOFI	NL 8	KILOWATT FINANCIAL LLC.....		12/22/2017.....	VARIOUS.....		1,437,629	1,437,629	
	KILOFI	NT 1	KILOWATT FINANCIAL LLC TL.....		11/30/2017.....	VARIOUS.....		702,766	702,766	
	LYTXIN	C0 8	LTYX.....		12/20/2017.....	DIRECT.....		2,124,457	2,191,422	
	MOODRE	VO 5	MOOD MEDIA - REVOLVER.....		12/27/2017.....	DIRECT.....		186,802	186,802	
	NPHRNT	LB 8	NEPHRON - TL B.....		08/11/2017.....	DIRECT.....		4,600,466	4,732,503	
	NVTNDD	TL 7	NVTN - DDTL.....		05/01/2017.....	DIRECT.....		744,010	744,010	
	NVTNTL	B1 5	NVTN - TL B.....		05/01/2017.....	DIRECT.....		2,481,343	2,481,343	
	NVTNTL	C1 4	NVTN - TL C.....		05/01/2017.....	DIRECT.....		1,318,492	1,498,896	
	OMNIAD	D0 9	OMNIVERE AC.....		03/22/2017.....	DIRECT.....		78,291	79,082	
	ONYXCE	NT 4	ONYX CENTERSOURCE.....		04/21/2017.....	DIRECT.....		42,852	42,852	
	PACUNI	ON 2	PACIFIC UNION FINANCIAL LLC.....		08/01/2017.....	VARIOUS.....		3,039,239	3,069,866	
	PATPOI	NT 2	PATIENTPOINT - TL.....		08/16/2017.....	DIRECT.....		1,067,348	1,081,715	
	PLDDEV	TL 5	P&L DEVELOPMENT LLC 1ST LIEN TL.....		05/17/2017.....	DIRECT.....		7,920,000	8,000,000	
	PLSELL	C1 3	PULSE SECURE LCC 1ST LIEN - TL.....		05/03/2017.....	DIRECT.....		2,027,278	2,058,150	
	PMINCR	EV 1	PRECISION MEDICAL - REV.....		07/13/2017.....	DIRECT.....		503,016	503,016	
	REALDI	NC 0	REALD INC.....		09/01/2017.....	CAPITALIZED INTEREST.....		10,121	10,121	
	SAFGUA	RD 5	SAFEGUARD SCIENTIFICS.....		05/11/2017.....	DIRECT.....		2,023,328	2,135,439	
	SIMLOG	TL 3	SIMPLIFIED LOGISTICS - TL.....		12/22/2017.....	DIRECT.....		2,803,586	2,841,086	
	SMILDO	CT 5	SMILE DOCTORS LLC.....		12/22/2017.....	DIRECT.....		1,668,485	1,703,625	
	SOULCY	TL 5	SOUL CYCLE (TL).....		12/20/2017.....	DIRECT.....		4,496,077	4,541,139	
	SOUTHE	AT 0	SOUTHERN THEATERS LLC.....		10/11/2017.....	VARIOUS.....		197,491	264,069	
	STAPLE	TL 1	STAPLES - SENIOR SECURED 1ST LIEN TL.....		09/12/2017.....	DIRECT.....		1,647,859	1,690,111	
	TANGOE	TL 4	TANGOE INC, SS 1ST LIEN LAST OUT TL.....		11/30/2017.....	VARIOUS.....		3,986,016	4,148,632	
	TIERPO	IN 8	TIERPOINT 2ND LIEN TL.....		07/18/2017.....	DIRECT.....		2,562,300	2,580,000	
	TP1COM	PT 3	ARES COMMERCIAL REAL ESTATE CORPORATION.....		12/20/2017.....	DIRECT.....		1,264,352	1,272,460	
	USAUTO	SA 4	US AUTO SALES INC.....		12/20/2017.....	DIRECT.....		1,925,000	1,925,000	
	USVIDE	OM 5	US - VIDEOLOGY MEDIA TECHNOLOGIES,LLC.....		12/18/2017.....	DIRECT.....		1,238,012	1,274,667	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
VIDEOL	OG	0	VIDEOLOGY MEDIA TECHNOLOGIES LLC 1ST REV.....	12/18/2017.....	DIRECT.....		1,967,679	1,967,679	
ZOTECP	AR	1	ZOTEC PARTNERS LLC.....	12/20/2017.....	DIRECT.....		3,775,368	3,835,004	
01626P	AH	9	ALIMENTATION COUCHE-TARD.....	A.....11/06/2017.....	THE GOLDMAN SACHS GROUP.....		2,612,038	2,600,000	26,152
15135U	AM	1	CENOVUS ENERGY INC.....	A.....04/04/2017.....	J.P. MORGAN.....		99,983	100,000	
349553	AM	9	FORTIS INC.....	A.....07/07/2017.....	EXCHANGE.....		360,000	360,000	2,841
665ESC	88	5	NORTHERN SAV 6.875 01SEP23 ESC DFLT.....	A.....07/14/2017.....	CORPORATE ACTIONS.....			25,000	
68245X	AE	9	1011778 BC / NEW RED FIN.....	A.....09/18/2017.....	J.P. MORGAN.....		5,021,250	5,000,000	15,000
77509N	AF	0	ROGERS COMMUNICATIONS IN.....	A.....04/25/2017.....	VARIOUS.....		1,458,141	1,053,000	35,405
92660F	AG	9	VIDEOTRON LTD.....	A.....03/31/2017.....	MERRILL LYNCH.....		521,250	500,000	8,212
92660F	AK	0	VIDEOTRON LTD / LTEE.....	A.....10/06/2017.....	VARIOUS.....		4,590,000	4,500,000	50,681
98462Y	AB	6	YAMANA GOLD INC.....	A.....04/26/2017.....	VARIOUS.....		161,988	160,000	1,463
98462Y	AC	4	YAMANA GOLD INC.....	A.....12/20/2017.....	VARIOUS.....		230,297	230,000	113
EASYHO	ME	5	EASYHOME LTD.....	09/01/2017.....	CAPITALIZED INTEREST.....			5,780	
00080Q	AF	2	ABN AMRO BANK NV.....	D.....02/01/2017.....	VARIOUS.....		1,694,737	1,660,000	11,645
000823	AA	2	ABPCI 2017-1A A1.....	06/02/2017.....	NATIXIS LONDON.....		3,000,000	3,000,000	
00100V	AG	5	ACIS 2014-4A C.....	D.....12/11/2017.....	CROSS.....		1,001,670	1,000,000	5,127
00162L	CJ	4	ALM 2015-16A C1R.....	06/20/2017.....	GOLDMAN SACHS.....		5,000,000	5,000,000	
00164K	AN	7	ALM 2014-14A BR.....	04/05/2017.....	BANK AMERICA.....		2,000,000	2,000,000	
00176C	AU	5	AMMC CDO.....	11/01/2017.....	SOCIETE GENERALE FINANCIAL CORPORATION.....		3,100,000	3,100,000	
00507U	AS	0	ACTAVIS FUNDING SCS.....	D.....02/10/2017.....	VARIOUS.....		1,431,474	1,430,000	20,267
00507U	AT	8	ACTAVIS FUNDING SCS.....	D.....05/24/2017.....	GOLDMAN SACHS.....		20,582	20,000	190
00774M	AB	1	AERCAP IRELAND CAP/GLOBA.....	D.....08/30/2017.....	JEFFERIES & CO.....		2,208,712	2,200,000	9,814
02007A	AU	0	ALM 2014-11A CR.....	04/28/2017.....	MORGAN STANLEY.....		5,000,000	5,000,000	
034863	AR	1	ANGLO AMERICAN CAPITAL.....	D.....08/30/2017.....	VARIOUS.....		1,869,550	1,840,000	9,566
034863	AT	7	ANGLO AMERICAN CAPITAL.....	D.....12/12/2017.....	VARIOUS.....		1,893,865	1,900,000	10,333
03766F	AA	2	APID 2017-26A C.....	04/28/2017.....	CREDIT SUISSE.....		5,000,000	5,000,000	
03767C	AE	0	APID 2017-28A C.....	11/09/2017.....	CITIGROUP GLOBAL MARKETS INC.....		12,500,000	12,500,000	
03767J	AE	5	APID 2017-27A C.....	06/23/2017.....	MERRILL LYNCH.....		5,750,000	5,750,000	
04016Q	AD	8	ARES 2017-45A D.....	08/30/2017.....	BARCLAYS AMERICAN.....		3,500,000	3,500,000	
04964W	AU	9	ATRM 11A DR.....	03/16/2017.....	CITIGROUP GLOBAL MARKETS.....		20,000,000	20,000,000	
04966H	AJ	5	ATRM 13A D.....	10/20/2017.....	CREDIT SUISSE SECURITIES (USA) LLC.....		5,343,000	5,343,000	
054536	AA	5	AXA SA.....	D.....03/28/2017.....	JEFFERIES & CO.....		3,171,980	2,282,000	57,240
055451	AV	0	BHP BILLITON FIN USA LTD.....	D.....06/29/2017.....	DEUTSCHE BANK.....		267,021	230,000	3,035
05578U	AB	0	BPCE SA.....	D.....04/25/2017.....	VARIOUS.....		4,139,150	4,000,000	46,779
05581K	AC	5	BNP PARIBAS.....	D.....09/14/2017.....	VARIOUS.....		2,764,002	2,600,000	14,774
05583J	AA	0	BPCE SA.....	D.....05/15/2017.....	MORGAN STANLEY.....		486,962	490,000	
05964H	AF	2	BANCO SANTANDER SA.....	D.....10/17/2017.....	MORGAN STANLEY.....		199,078	200,000	
06738E	AW	5	BARCLAYS PLC.....	D.....08/30/2017.....	VARIOUS.....		1,798,060	1,760,000	15,583
06760B	AL	6	BABSN 2017-1A D.....	06/23/2017.....	WELLS FARGO FINANCIAL US.....		1,000,000	1,000,000	
06849U	AD	7	BARRICK PD AU FIN PTY LT.....	D.....02/07/2017.....	VARIOUS.....		1,666,160	1,510,000	27,818
08179H	AC	4	BSP 2017-12A B.....	09/19/2017.....	MERRILL LYNCH.....		8,000,000	8,000,000	
09627D	AW	5	BLUEM 2013-4A DR.....	03/31/2017.....	J.P. MORGAN.....		400,000	400,000	
09628F	AJ	8	BLUEMOUNTAIN CLO LTD.....	D.....12/08/2017.....	BARCLAYS CAPITAL INC.....		8,000,000	8,000,000	
09629C	AG	0	BLUEM 2017-1A C.....	05/19/2017.....	J.P. MORGAN.....		3,000,000	3,000,000	
111021	AE	1	BRITISH TELECOM PLC.....	D.....03/21/2017.....	VARIOUS.....		4,468,060	3,000,000	63,115
12548J	AJ	1	CIFC 2017-3A C.....	06/02/2017.....	CITIGROUP GLOBAL MARKETS.....		8,000,000	8,000,000	

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12548M	BH	7	CIFC FUNDING LTD.....		D.....	12/12/2017.....	THE GOLDMAN SACHS GROUP.....			10,000,000	10,000,000	
12548M	BJ	3	CIFC FUNDING LTD.....		D.....	12/12/2017.....	THE GOLDMAN SACHS GROUP.....			8,000,000	8,000,000	
12550L	AQ	5	CIFC FUNDING LTD.....		D.....	12/12/2017.....	BANK OF AMERICA MERRILL LYNCH.....			8,300,000	8,300,000	
12551M	AG	4	CIFC 2017-5A C.....			10/13/2017.....	CREDIT SUISSE.....			6,000,000	6,000,000	
12551P	AG	7	CIFC FUNDING LTD.....			11/27/2017.....	CITIGROUP GLOBAL MARKETS INC.....			10,000,000	10,000,000	
12674T	AA	4	C&W SR FINANCING DESIGNA.....		D.....	08/16/2017.....	VARIOUS.....			7,563,125	7,500,000	3,342
13080B	AD	3	SYMP 2013-12A CR.....			04/03/2017.....	NOMURA SECURITIES DOMESTIC.....			1,500,000	1,500,000	
13875E	AU	8	CANYC 2014-2A DR.....			05/12/2017.....	CREDIT SUISSE.....			400,200	400,000	1,442
13876G	AG	3	CANYC 2017-1A D.....			07/18/2017.....	J.P. MORGAN.....			6,350,000	6,350,000	
14310V	AN	7	CGMS 2014-2A CR.....			01/19/2017.....	MITSUBISHI UFJ SECURITIES USA.....			5,750,000	5,750,000	
14315B	AG	1	CGMS 2017-4A C.....			10/13/2017.....	PARIBAS CORPORATION.....			2,000,000	2,000,000	
14316A	AJ	6	CARLYLE GLOBAL MARKET STRATEGIES.....		D.....	12/15/2017.....	CITIGROUP GLOBAL MARKETS INC.....			11,500,000	11,500,000	
15136P	AJ	8	CECLO 2013-17A C.....			01/12/2017.....	SANDLER ONEILL.....			1,750,000	1,750,000	16,849
000000	00	0	GOHL CAPITAL LTD.....		D.....	11/03/2017.....	VARIOUS.....			2,076,000	2,000,000	24,319
17180T	AD	4	CIFC 2016-1A D.....			01/27/2017.....	WELLS FARGO FINANCIAL US.....			200,750	200,000	1,159
21684A	AA	4	RABOBANK NEDERLAND.....		D.....	05/11/2017.....	GOLDMAN SACHS.....			267,098	250,000	5,299
21684A	AF	3	COOPERATIEVE RABOBANK UA.....		D.....	09/06/2017.....	VARIOUS.....			2,230,302	2,260,000	13,342
225433	AT	8	CRED SUIS GP FUN LTD.....		D.....	02/03/2017.....	RBS SECURITIES INC.....			1,002,480	1,000,000	6,122
23636T	AE	0	DANONE SA.....		D.....	02/09/2017.....	CREDIT SUISSE.....			955,710	1,000,000	8,350
25156P	AC	7	DEUTSCHE TELEKOM INT FIN.....		D.....	07/07/2017.....	VARIOUS.....			7,665,124	5,200,000	57,701
25156P	BA	0	DEUTSCHE TELEKOM INT FIN.....		D.....	01/09/2017.....	MURIEL SIEBERT.....			1,997,500	2,000,000	
26249E	AS	4	DRSLF 2014-31A CR.....			03/22/2017.....	CITI.....			500,000	500,000	
26249M	AU	1	DRYDEN SENIOR LOAN FUND.....		D.....	12/06/2017.....	CITIGROUP GLOBAL MARKETS INC.....			15,045,000	15,045,000	
27830D	AN	0	EATON 2014-1A BR.....			02/07/2017.....	CITI.....			1,500,000	1,500,000	4,866
27830K	BA	1	EATON VANCE CDO LTD.....		D.....	12/08/2017.....	WELLS FARGO SECURITIES.....			3,000,000	3,000,000	
279158	AC	3	ECOPETROL SA.....		D.....	02/15/2017.....	BARCLAYS AMERICAN.....			1,627,350	1,500,000	37,453
279158	AL	3	ECOPETROL SA.....		D.....	09/07/2017.....	VARIOUS.....			2,249,556	2,200,000	13,885
30251G	AW	7	FMG RESOURCES AUG 2006.....		D.....	05/09/2017.....	J.P. MORGAN.....			250,000	250,000	
33842G	AG	2	FLAGS 2013-7A CR.....			03/22/2017.....	DB CLEARING SERVICE.....			2,000,000	2,000,000	
34960B	AU	6	FCBSL 2013-2A CR.....			03/27/2017.....	BANK AMERICA.....			1,000,000	1,000,000	
34960F	BA	0	FCO 2014-5A CR.....			03/28/2017.....	NATIXIS LONDON.....			2,000,000	2,000,000	
35177P	AL	1	FRANCE TELECOM.....		D.....	02/01/2017.....	VARIOUS.....			749,188	490,000	17,968
36164Q	NA	2	GE CAPITAL INTERNATIONAL FUNDING CO UNLI.....		D.....	10/26/2017.....	VARIOUS.....			3,230,110	3,000,000	57,802
36319G	AT	1	GALXY 2014-18A C1R.....			03/17/2017.....	GOLDMAN SACHS.....			750,000	750,000	6,119
38136M	AL	2	GOLDENTREE LOAN OPPORTUNITIES.....			10/19/2017.....	WELLS FARGO SECURITIES.....			1,000,000	1,000,000	
38136M	AQ	1	GOLDENTREE LOAN OPPORTUNITIES.....			10/19/2017.....	WELLS FARGO SECURITIES.....			500,000	500,000	
38137H	CA	4	GLD11 2015-11A DR2.....		D.....	12/08/2017.....	MORGAN STANLEY NYS.....			6,750,000	6,750,000	
38172X	AL	3	GOCAP 2013-16A BR.....			06/23/2017.....	WELLS FARGO SECURITIES LLC.....			750,000	750,000	
38172X	AN	9	GOCAP 2013-16A CR.....			06/23/2017.....	WELLS FARGO SECURITIES LLC.....			250,000	250,000	
38174B	AQ	8	GOLUB CAPITAL PARTNERS CLO LTD.....		D.....	12/11/2017.....	WELLS FARGO SECURITIES.....			15,000,000	15,000,000	
38174B	AS	4	GOLUB CAPITAL PARTNERS CLO LTD.....		D.....	12/11/2017.....	WELLS FARGO SECURITIES.....			6,000,000	6,000,000	
38174Y	AE	5	GOLUB CAPITAL PARTNERS CLO LTD.....			10/17/2017.....	WELLS FARGO SECURITIES.....			2,000,000	2,000,000	
38175G	AG	8	GOLUB CAPITAL PARTNERS CLO LTD.....			11/20/2017.....	WELLS FARGO SECURITIES.....			4,000,000	4,000,000	
39862E	AC	8	GRIPP 2017-1A C.....			02/22/2017.....	WELLS FARGO FINANCIAL US.....			4,500,000	4,500,000	
39862E	AD	6	GRIPP 2017-1A D.....			02/22/2017.....	WELLS FARGO FINANCIAL US.....			3,214,075	3,250,000	
404280	BK	4	HSBC HOLDINGS PLC.....		D.....	03/06/2017.....	HSBC SECURITIES LIMITED.....			220,000	220,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
40436T	AG	1	HLM 10A-16 C.....	.....	01/24/2017.....	CITIGROUP GLOBAL MARKETS.....	250,375	250,000	1,177
40436X	AJ	6	HLM 3A-2014 CR.....	.....	06/28/2017.....	CITIGROUP GLOBAL MARKETS.....	1,600,000	1,600,000	.....
44330D	AL	4	HLM 2013-2A CR.....	.....	10/06/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....	4,550,000	4,550,000	.....
45580K	AK	4	IND & COMM BK CHINA/NY.....	D.....	11/01/2017.....	BANK AMERICA.....	250,000	250,000	.....
46115H	AW	7	INTESA SANPAOLO SPA.....	D.....	02/27/2017.....	GOLDMAN SACHS.....	288,342	300,000	2,236
46115H	AZ	0	INTESA SANPAOLO SPA.....	D.....	07/10/2017.....	J.P. MORGAN.....	299,532	300,000	.....
46115H	BB	2	INTESA SANPAOLO SPA.....	D.....	10/20/2017.....	VARIOUS.....	1,892,585	1,890,000	14,251
47010B	AF	1	JAGUAR LAND ROVER AUTOMO.....	D.....	11/17/2017.....	VARIOUS.....	8,987,500	9,000,000	5,125
48244X	AA	0	KDAC 2017-1A A.....	D.....	12/12/2017.....	CITI.....	3,499,880	3,500,000	.....
48251T	AD	3	KKR CLO TRUST.....	D.....	12/15/2017.....	GREENSLEDGE CAPITAL MARKETS LLC.....	2,500,000	2,500,000	.....
48273A	AJ	5	KVK 2014-3A CR.....	.....	03/21/2017.....	GOLDMAN SACHS.....	3,000,000	3,000,000	.....
48274J	AB	2	KVK 2013-2A SUB.....	.....	08/04/2017.....	VARIOUS.....	277,250	700,000	.....
48274K	AB	9	KVK 2014-1A SUB.....	.....	04/05/2017.....	NOMURA SECURITIES DOMESTIC.....	265,531	725,000	.....
48274L	AJ	0	KVK 2014-1A CR.....	.....	02/10/2017.....	GOLDMAN SACHS.....	250,000	250,000	383
48274M	AR	0	KVK 2014-2A CR.....	.....	04/04/2017.....	CREDIT SUISSE FIRST BOSTON.....	500,000	500,000	.....
50181G	AW	0	LCM 16A DR.....	.....	06/14/2017.....	CREDIT SUISSE.....	5,500,000	5,500,000	.....
539439	AQ	2	LLOYDS BANKING GROUP PLC.....	D.....	10/31/2017.....	MORGAN STANLEY.....	250,000	250,000	.....
53944Y	AB	9	LLOYDS BANKING GROUP PLC.....	D.....	02/01/2017.....	VARIOUS.....	3,823,938	3,780,000	61,858
53944Y	AC	7	LLOYDS BANKING GROUP PLC.....	D.....	01/04/2017.....	GOLDMAN SACHS.....	587,988	590,000	.....
553205	AJ	4	MP3 2013-1A DR.....	.....	10/10/2017.....	DEUTSCHE BANK.....	10,000,000	10,000,000	.....
55818P	AS	9	MDPK 2014-12A CR.....	.....	01/12/2017.....	CITIGROUP GLOBAL MARKETS.....	15,000,000	15,000,000	.....
55818R	AT	3	MDPK 2014-14A C1R.....	.....	04/13/2017.....	NOMURA SECURITIES DOMESTIC.....	500,000	500,000	.....
55819B	AQ	3	MDPK 2015-18A DR.....	.....	09/29/2017.....	MITSUBISHI UFJ SECURITIES USA.....	6,987,500	6,987,500	.....
55819Y	AE	0	MDPK 2007-4A CR.....	.....	09/05/2017.....	J.P. MORGAN.....	8,000,000	8,000,000	.....
55819Y	AG	5	MDPK 2007-4A DR.....	.....	09/05/2017.....	J.P. MORGAN.....	6,025,000	6,025,000	.....
55954K	AE	5	MAGNE 2017-19A C.....	.....	06/29/2017.....	MERRILL LYNCH.....	1,500,000	1,500,000	.....
56576V	AQ	0	MCLO 2014-6A BR.....	.....	05/03/2017.....	CITI.....	3,000,000	3,000,000	.....
56577T	AG	6	MCLO 2017-10A SUB.....	.....	08/09/2017.....	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....	522,500	550,000	.....
56607F	AD	7	MARBLE POINT CLO MANAGEMENT LL.....	.....	11/14/2017.....	BANK OF AMERICA MERRILL LYNCH.....	250,000	250,000	.....
58507L	AC	3	MEDTRONIC GLOBAL HLDINGS.....	D.....	03/21/2017.....	MORGAN STANLEY.....	310,000	310,000	.....
59801W	AJ	5	MIDO 2017-7A D.....	.....	06/02/2017.....	GOLDMAN SACHS.....	2,156,000	2,200,000	.....
610333	AW	6	MOCAP 2014-1A CR.....	.....	10/06/2017.....	DEUTSCHE BANK.....	2,000,000	2,000,000	.....
62856R	AD	7	MYRIAD INTL HOLDINGS BV.....	D.....	06/29/2017.....	CITIGROUP GLOBAL MARKETS.....	240,000	240,000	.....
62877P	AA	2	NBK SPC LTD.....	D.....	05/22/2017.....	J.P. MORGAN.....	577,048	580,000	.....
62947Q	AT	5	NXP BV/NXP FUNDING LLC.....	D.....	05/31/2017.....	MERRILL LYNCH.....	1,082,500	1,000,000	21,840
62947Q	AV	0	NXP BV/NXP FUNDING LLC.....	D.....	05/31/2017.....	MERRILL LYNCH.....	813,750	750,000	385
62947Q	AW	8	NXP BV/NXP FUNDING LLC.....	D.....	05/19/2017.....	MERRILL LYNCH.....	1,048,750	1,000,000	8,934
63859W	AE	9	NATIONWIDE BLDG SOCIETY.....	D.....	02/01/2017.....	VARIOUS.....	1,583,525	1,660,000	25,322
64129J	AY	6	NEUB 2013-14A DR.....	.....	04/19/2017.....	DEUTSCHE BANK.....	2,437,500	2,500,000	.....
64131Q	AG	5	NEUBERGER BERMAN CLO LTD.....	.....	10/25/2017.....	WELLS FARGO SECURITIES.....	500,000	500,000	.....
65157Q	BJ	4	NMRK 2014-2A CR.....	.....	03/02/2017.....	JEFFERIES & CO.....	1,250,000	1,250,000	.....
66859L	AY	2	WOODS 2013-10A CR.....	.....	03/29/2017.....	GOLDMAN SACHS.....	1,250,000	1,250,000	.....
67091R	AP	4	OCP 2015-8A A2BR.....	.....	10/16/2017.....	CREDIT SUISSE FIRST BOSTON.....	3,500,000	3,500,000	.....
67107F	AW	7	OZLM 2014-8A BR.....	.....	05/16/2017.....	BANK AMERICA.....	1,000,000	1,000,000	.....
67108W	BC	2	OZLM 2014-7A CR.....	.....	03/29/2017.....	DEUTSCHE BANK.....	2,125,000	2,125,000	.....
67400L	AL	2	OAKTA 2014-A2 CR.....	.....	04/28/2017.....	MITSUBISHI UFJ SECURITIES USA.....	3,250,000	3,250,000	.....

SCHEDULE D - PART 3

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

E13.25

1		2		3	4	5	6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
675711	AG 0	OCTAGON INVESTMENT PARTNERS LT.....			10/16/2017.....	CITIGROUP GLOBAL MARKETS INC.....		1,000,000	1,000,000	
67590G	BA 6	OCT17 2013-1A CR.....			05/15/2017.....	NOMURA SECURITIES DOMESTIC.....		2,000,000	2,000,000	
67590L	AU 2	OCT19 2014-1A CR.....			03/08/2017.....	WELLS FARGO FINANCIAL US.....		2,000,000	2,000,000	
675920	AG 7	OCT30 2017-1A C.....			06/15/2017.....	CREDIT SUISSE.....		4,343,038	4,340,000	51,933
69688V	AQ 8	PLMRS 2013-2A BR.....			03/15/2017.....	J.P. MORGAN.....		7,500,000	7,500,000	
69689C	AU 0	PLMRS 2015-2A CR.....			06/27/2017.....	CITIGROUP GLOBAL MARKETS.....		830,000	830,000	
70014L	AB 6	PARK AEROSPACE HOLDINGS.....		D.....	02/09/2017.....	BANK OF AMERICA.....		1,031,250	1,000,000	1,681
716473	AC 7	PETROFAC LTD.....		D.....	02/15/2017.....	MIZUHO SECURITIES.....		404,683	400,000	3,893
71654Q	BB 7	PETROLEOS MEXICANOS.....		D.....	01/13/2017.....	BALENTINE & CO.....		1,003,300	1,000,000	23,698
71654Q	CB 6	PETROLEOS MEXICANOS.....		D.....	01/27/2017.....	EXCHANGE.....		59,896	60,000	1,982
77587U	AE 2	RMRK 2017-1A B.....			09/26/2017.....	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	
780097	BD 2	ROYAL BK SCOTLND GRP PLC.....		D.....	01/12/2017.....	BARCLAYS AMERICAN.....		969,410	1,000,000	13,563
780099	CH 8	ROYAL BK SCOTLND GRP PLC.....		D.....	02/01/2017.....	VARIOUS.....		900,933	900,000	7,986
780641	AH 9	KONINKLIJKE KPN NV.....		D.....	04/26/2017.....	BARCLAYS AMERICAN.....		287,931	210,000	1,466
80281L	AA 3	SANTANDER UK GROUP HLDGS.....		D.....	02/01/2017.....	VARIOUS.....		2,474,056	2,500,000	44,940
80281L	AF 2	SANTANDER UK GROUP HLDGS.....		D.....	01/03/2017.....	GOLDMAN SACHS.....		200,000	200,000	
817176	AS 9	SPARK 2014-1A CR.....			03/29/2017.....	CREDIT SUISSE FIRST BOSTON.....		500,000	500,000	
81881U	AP 2	SHACK 2013-4A CR.....			03/24/2017.....	CITI.....		500,000	500,000	
82481L	AD 1	SHIRE ACQ INV IRELAND DA.....		D.....	02/16/2017.....	JEFFERIES & CO.....		1,172,988	1,250,000	16,556
83608H	BA 1	SNDPT 2013-2A DR.....			04/07/2017.....	MORGAN STANLEY.....		250,000	250,000	
83608N	AW 1	SNDPT 2014-1A CR.....			01/12/2017.....	CREDIT SUISSE.....		4,750,000	4,750,000	
83609C	AQ 7	SNDPT 2014-3A CR.....			01/18/2017.....	CREDIT SUISSE.....		15,000,000	15,000,000	
83609R	AE 1	SNDPT 2017-1A C.....			02/02/2017.....	MITSUBISHI UFJ SECURITIES USA.....		18,687,500	18,687,500	
83609R	AG 6	SNDPT 2017-1A D.....			02/02/2017.....	MITSUBISHI UFJ SECURITIES USA.....		1,782,000	1,800,000	
83610K	AG 8	SNDPT 2017-2A D.....			05/19/2017.....	CREDIT SUISSE.....		7,912,220	8,000,000	
83611G	AE 1	SNDPT 2017-3A B.....			09/28/2017.....	CITIGROUP GLOBAL MARKETS.....		12,000,000	12,000,000	
87232B	AE 2	TSYMP 2017-1A D.....			06/29/2017.....	MERRILL LYNCH.....		2,000,000	2,000,000	
872455	AW 0	TICP 2014-1A BR.....			04/04/2017.....	CITI.....		2,000,000	2,000,000	
87247C	AS 2	TICP 2014-2A BR.....			03/29/2017.....	MIZUHO SECURITIES.....		2,000,000	2,000,000	
87248W	AE 8	TICP 2017-8A B.....			09/27/2017.....	CITIGROUP GLOBAL MARKETS.....		21,000,000	21,000,000	
879385	AD 4	TELEFONICA EUROPE BV.....		D.....	03/03/2017.....	VARIOUS.....		5,470,450	4,000,000	158,354
87938W	AT 0	TELEFONICA EMISIONES SAU.....		D.....	03/01/2017.....	GOLDMAN SACHS.....		1,220,000	1,220,000	
87970U	BA 3	TELOS 2014-6A CR.....			04/06/2017.....	PARIBAS CORPORATION.....		1,500,000	1,500,000	
88165F	AG 7	TEVA PHARMACEUT FIN BV.....		D.....	08/04/2017.....	US BANCORP INVESTMENTS INC.....		48,383	50,000	209
88167A	AD 3	TEVA PHARMACEUTICALS NE.....		D.....	08/04/2017.....	MORGAN STANLEY.....		37,926	40,000	56
90352J	AC 7	UBS GROUP FUNDING SWITZE.....		D.....	03/16/2017.....	UBS SECURITIES.....		270,000	270,000	
92329J	AU 3	VENTR 2012-12A CR.....			02/14/2017.....	JEFFERIES & CO.....		500,000	500,000	
92329X	AN 8	VENTR 2014-16A A3R.....			03/27/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		2,000,000	2,000,000	
92331M	AC 2	VENTR 2017-26A C.....			01/19/2017.....	JEFFERIES & CO.....		6,000,000	6,000,000	
92557Y	AB 5	VIBR 2016-5A SUB.....			04/27/2017.....	NOMURA SECURITIES DOMESTIC.....		841,242	975,000	
92916X	AG 2	INGIM 2013-3A CR.....			03/31/2017.....	CREDIT SUISSE.....		5,800,000	5,800,000	
986255	AQ 0	YCLO 2014-1A CR.....			04/17/2017.....	CITI.....		1,500,000	1,500,000	
98887U	AB 1	ZAIS6 2017-1A SUB.....			05/03/2017.....	GOLDMAN SACHS.....		754,572	910,000	
98887X	AA 7	ZAIS7 2017-2A INC.....			09/11/2017.....	GOLDMAN SACHS.....		491,635	600,000	
ALLLEA	SE 7	ALL LEASING.....		B.....	12/01/2017.....	DIRECT.....		11,943	12,300	
APOLLO	NZ 5	APOLLO.....		B.....	03/06/2017.....	DIRECT.....		2,646,348	2,791,060	
DAISYG	RP 8	DAISY GROUP PLC.....		B.....	12/01/2017.....	VARIOUS.....		2,225,662	2,510,935	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
EK1572	55	2	JBS INVESTMENTS GMBH.....	D.....	09/14/2017.....	J.P. MORGAN.....		977,125	1,000,000	33,229
FITLIF	EG	6	FITNESS LIFESTYLE GROUP.....	B.....	10/31/2017.....	VARIOUS.....		5,599,078	5,520,768	
FOURSE	AS	8	FOUR SEASONS.....	B.....	10/16/2017.....	DIRECT.....		2,267,007	2,356,667	
N1384F	AB	1	BHARTI AIRTEL INTERNATIO.....	D.....	09/26/2017.....	J.P. MORGAN.....		3,208,020	3,000,000	57,067
NABZ30	F9	6	ONGC VIDESH VANKORNEFT.....	D.....	08/07/2017.....	MERRILL LYNCH.....		2,002,400	2,000,000	2,500
P0092A	AC	3	AEROPUERTO INTL TOCUMEN.....	D.....	10/04/2017.....	VARIOUS.....		3,275,900	3,000,000	64,438
P30179	AK	4	COMISION FED DE ELECTRIC.....	D.....	05/19/2017.....	J.P. MORGAN.....		1,313,000	1,300,000	20,764
P47718	AC	8	GLOBAL BANK CORPORATION.....	D.....	05/22/2017.....	MERRILL LYNCH.....		2,025,000	2,000,000	8,750
P47777	AA	8	GLOBO COMMUNICACOES PART.....	D.....	10/10/2017.....	VARIOUS.....		3,045,000	3,000,000	40,715
PRJINO	VA	2	PROJECT IBIS - INOVA (GRETZKY).....	B.....	09/26/2017.....	DIRECT.....		4,784,385	5,012,486	
Y0963B	AA	1	BPRL INTERNATIONAL SINGA.....	D.....	05/23/2017.....	STANDARD NEW YORK.....		2,587,475	2,500,000	38,585
Y7138A	AF	7	PERTAMINA PERSERO PT.....	D.....	05/22/2017.....	VARIOUS.....		2,633,750	2,500,000	1,797
3899999. Total - Bonds - Industrial and Miscellaneous.....								2,277,201,175	2,398,027,081	6,713,071
Bonds - Hybrid Securities										
037389	AK	9	AON CORP.....		07/26/2017.....	VARIOUS.....		5,890,330	4,514,000	33,057
05518V	AA	3	BAC CAPITAL TRUST XIV.....		07/18/2017.....	CREDIT SUISSE.....		1,237,250	1,400,000	5,600
060505	DT	8	BANK OF AMERICA CORP.....		08/23/2017.....	STIFEL NICOLAUS & CO.....		2,491,920	2,400,000	54,167
172967	JM	4	CITIGROUP INC.....		12/18/2017.....	CITIGROUP GLOBAL MARKETS.....		535,625	500,000	2,892
369604	BQ	5	GENERAL ELECTRIC CO.....		12/11/2017.....	VARIOUS.....		1,943,520	1,883,000	43,689
37045X	CA	2	GENERAL MOTORS FINL CO.....		09/13/2017.....	MORGAN STANLEY.....		500,000	500,000	
46625H	HA	1	JPMORGAN CHASE & CO.....		06/16/2017.....	CITIGROUP GLOBAL MARKETS.....		518,650	500,000	5,596
46625H	JQ	4	JPMORGAN CHASE & CO.....		07/06/2017.....	WELLS FARGO SECURITIES LLC.....		416,100	365,000	10,950
46625H	JW	1	JPMORGAN CHASE & CO.....		01/06/2017.....	WELLS FARGO SECURITIES LLC.....		407,238	400,000	4,789
48127F	AA	1	JPMORGAN CHASE & CO.....		09/26/2017.....	BARCLAYS AMERICAN.....		1,274,375	1,250,000	15,104
808513	AR	6	CHARLES SCHWAB CORP.....		10/25/2017.....	CREDIT SUISSE FIRST BOSTON.....		375,000	375,000	
867914	BN	2	SUNTRUST BANKS INC.....		07/10/2017.....	MERRILL LYNCH.....		655,688	650,000	6,474
949746	RN	3	WELLS FARGO & COMPANY.....		07/20/2017.....	WELLS FARGO SECURITIES LLC.....		554,375	500,000	3,264
055451	AX	6	BHP BILLITON FIN USA LTD.....	D.....	02/01/2017.....	VARIOUS.....		1,820,500	1,600,000	30,188
P14008	AC	3	BANCO MERCANTIL DEL NORT.....	D.....	05/19/2017.....	MORGAN STANLEY.....		2,000,000	2,000,000	15,972
4899999. Total - Bonds - Hybrid Securities.....								20,620,571	18,837,000	231,742
Bonds - SVO Identified Funds										
73936Q	76	9	POWERSHARES SENIOR LOAN PORTFOLIO.....		11/15/2017.....	WEEDEN & CO. LP.....		3,043,319	132,000	
8199999. Total - Bonds - SVO Identified Funds.....								3,043,319	132,000	0
8399997. Total - Bonds - Part 3.....								3,002,071,191	3,109,103,921	11,862,662
8399998. Total - Bonds - Summary Item from Part 5.....								1,093,909,748	1,107,273,135	2,691,183
8399999. Total - Bonds.....								4,095,980,939	4,216,377,056	14,553,845
Preferred Stocks - Industrial and Miscellaneous										
054937	40	4	BB&T CORPORATION.....		03/09/2017.....	CABRERA CAPITAL MARKETS.....	3,000.000	74,220		
14040H	84	0	CAPITAL ONE FINANCIAL CO.....		10/11/2017.....	CABRERA CAPITAL MARKETS.....	5,771.000	151,777		
253868	85	5	DIGITAL REALTY TRUST INC.....		10/25/2017.....	VARIOUS.....	270,450.000	6,673,995		
33616C	83	7	FIRST REPUBLIC BANK.....		12/26/2017.....	CABRERA CAPITAL MARKETS.....	3,600.000	92,996		
49446R	73	7	KIMCO REALTY CORP.....		10/18/2017.....	VARIOUS.....	14,261.000	356,114		
49446R	77	8	KIMCO REALTY CORP.....		05/09/2017.....	JANNEY MONTGOMERY SCOTT.....	8,000.000	199,600		
55264U	40	5	MB FINANCIAL INC.....		11/15/2017.....	MERRILL LYNCH.....	10,000.000	250,000		
61762V	60	6	MORGAN STANLEY.....		02/13/2017.....	WELLS FARGO SECURITIES LLC.....	5,000.000	127,650		
649445	20	2	NY COMMUNITY BANCORP INC.....		03/10/2017.....	GOLDMAN SACHS.....	39,900.000	997,500		

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
78409W 20 1	SCE TRUST V.....			12/28/2017.....	CABRERA CAPITAL MARKETS.....	1,670,000	43,921		
808513 60 0	CHARLES SCHWAB CORP.....			03/09/2017.....	CABRERA CAPITAL MARKETS.....	4,000,000	100,920		
857477 85 5	STATE STREET CORP.....			10/12/2017.....	VARIOUS.....	49,200,000	1,337,876		
919794 30 5	VALLEY NATIONAL BANCORP.....			07/27/2017.....	STIFEL NICOLAUS & CO.....	5,000,000	125,000		
947890 50 5	WEBSTER FINANCIAL CORP.....			12/05/2017.....	MERRILL LYNCH.....	30,000,000	750,000		
AMVEST RP 0	AMVESTAR HOLDINGS, LLC.....			05/01/2017.....	DIRECT.....	30,000,000	3,000,000		
SFPREF EQ 1	SMART FINANCIAL - PREF EQ.....			05/01/2017.....	DIRECT.....	333,333.330	333,333		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....							14,614,902	XXX	0
8999997. Total - Preferred Stocks - Part 3.....							14,614,902	XXX	0
8999998. Total - Preferred Stocks - Summary Item from Part 5.....							1,044,163	XXX	
8999999. Total - Preferred Stocks.....							15,659,065	XXX	0
Common Stocks - Industrial and Miscellaneous									
04010L 10 3	ARES CAPITAL CORP.....			07/18/2017.....	WEEDEN & CO.....	30,300,000	498,435	XXX	
112830 10 4	BROOKFIELD REAL ASSETS INCOM.....			01/03/2017.....	DIRECT.....	718,000	25,170	XXX	
118230 10 1	BUCKEYE PARTNERS LP.....			07/31/2017.....	WEEDEN & CO.....	167,952,000	10,734,120	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY LP.....			11/03/2017.....	WEEDEN & CO. LP.....	950,000,000	16,916,881	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS LP.....			08/17/2017.....	VARIOUS.....	1,409,612,000	30,790,136	XXX	
35905B 10 7	FRONTERA ENERGY CORP.....			06/14/2017.....	EXCHANGE.....	124,051,000	4,329,925	XXX	
38741L 10 7	GRANITE POINT MORTGAGE TRUST.....			11/02/2017.....	CORPORATE ACTIONS.....	219,021,000	4,113,214	XXX	
614880 11 0	MOOD MEDIA WARRANTS.....			11/01/2017.....	DIRECT.....	56,949,000		XXX	
89832P 35 8	MILLER OPPORTUNITY TR-FI.....			05/01/2017.....	VARIOUS.....	65,415,000	1,172,086	XXX	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....			07/10/2017.....	WEEDEN & CO.....	1,285,909,000	12,680,668	XXX	
000000 00 0	FHLB CHICAGO CAPITAL STOCK.....			06/19/2017.....	DIRECT.....	17,010,000	1,701,000	XXX	
IMEDXC OM 4	IMEDX - COMMON EQUITY.....			05/01/2017.....	DIRECT.....	14,487,000		XXX	
NVTNTL EQ 7	NVTN - COMMON EQUITY.....			05/01/2017.....	DIRECT.....	2,303,521.250		XXX	
WTIHOW AR 0	WTI WARRANTS.....			11/01/2017.....	DIRECT.....	2,954,000		XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....							82,961,635	XXX	0
9799997. Total - Common Stocks - Part 3.....							82,961,635	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....							30,392,287	XXX	
9799999. Total - Common Stocks.....							113,353,922	XXX	0
9899999. Total - Preferred and Common Stocks.....							129,012,987	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....							4,224,993,926	XXX	14,553,845

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
CUSIP Identification			Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date												
Bonds - U.S. Government																																				
137001	AC	7	CANAL BARGE CO.....	..	06/30/2017	VARIOUS.....			76,000	76,000	76,000	76,000					0		76,000			0		5,635	06/30/2021											
228027	AB	4	VESSEL MANAGEMENT SERVIC.....	..	07/17/2017	CALLED BY ISSUER at 100.000.....			16,000	16,000	16,332	16,327		(327)			(327)		16,000			0		382	01/16/2037											
34554*	AA	7	FHA SOUTHWESTERLY APTS.....	..	12/14/2017	VARIOUS.....			18,022	18,022	18,022	18,022					0		18,022			0		579	10/01/2032											
36178M	ZQ	3	GN AB2583.....	..	12/01/2017	MBS PAYMENT.....			325,429	325,429	330,368	325,935		(506)			(506)		325,429			0		3,786	08/15/2023											
36179R	LP	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	..	12/01/2017	MBS PAYMENT.....		.....	454,669	454,669	449,806	.....	.....	.....	.....	0	.....	449,806	.....	4,863	4,863	.....	.....	08/20/2045												
36180B	C4	1	GN #AD0091.....	..	12/01/2017	MBS PAYMENT.....		.....	127,023	127,023	123,976	126,906	.....	117	.....	117	.....	127,023	.....	.....	0	.....	1,887	06/15/2032												
36202D	X7	1	G2 3402.....	..	12/01/2017	MBS PAYMENT.....		.....	20,339	20,339	19,811	20,307	.....	31	.....	31	.....	20,339	.....	.....	0	.....	544	06/20/2033												
3620AN	RT	9	GN 734998.....	..	12/01/2017	MBS PAYMENT.....		.....	604,605	604,605	604,605	604,605	.....	.....	.....	0	.....	604,605	.....	.....	0	.....	9,548	04/15/2020												
3620AN	RW	2	GN 735001.....	..	12/01/2017	MBS PAYMENT.....		.....	479,853	479,853	479,853	479,853	.....	.....	.....	0	.....	479,853	.....	.....	0	.....	10,466	01/15/2029												
36225C	TZ	9	G2 80567.....	..	12/01/2017	MBS PAYMENT.....		.....	101,166	101,166	100,254	101,086	.....	80	.....	80	.....	101,166	.....	.....	0	.....	1,238	01/20/2032												
36225C	U6	1	G2 80604.....	..	12/01/2017	MBS PAYMENT.....		.....	31,807	31,807	31,647	31,802	.....	6	.....	6	.....	31,807	.....	.....	0	.....	411	05/20/2032												
36225C	UU	8	G2 80594.....	..	12/01/2017	MBS PAYMENT.....		.....	958	958	963	958	.....	.....	.....	0	.....	958	.....	.....	0	.....	9	04/20/2032												
36230M	EN	3	GN 752841.....	..	12/01/2017	MBS PAYMENT.....		.....	81,020	81,020	81,020	81,020	.....	.....	.....	0	.....	81,020	.....	.....	0	.....	1,656	10/15/2026												
38373A	GF	7	GNR 2009-72 LG.....	..	12/01/2017	MBS PAYMENT.....		.....	410,166	410,166	415,037	410,344	.....	(178)	.....	(178)	.....	410,166	.....	.....	0	.....	9,574	08/16/2039												
38373V	QE	3	GNR 2002-67 UB.....	..	12/20/2017	MBS PAYMENT.....		.....	3,265	3,265	3,499	3,292	.....	(27)	.....	(27)	.....	3,265	.....	.....	0	.....	342	11/20/2031												
38373V	ST	8	GNR 2002-66 SG.....	..	12/26/2017	INTEREST ONLY PAYMENT.....		.....	.....	.....	41,751	11,071	.....	(11,071)	.....	(11,071)	.....	.....	.....	.....	0	.....	16,019	11/16/2024												
38373X	EK	8	GNR 2002-45 Z.....	..	12/01/2017	MBS PAYMENT.....		.....	377,794	377,794	374,741	377,504	.....	290	.....	290	.....	377,794	.....	.....	0	.....	11,599	06/20/2032												
38374B	6Z	1	GNR 2003-80 SG.....	..	12/26/2017	INTEREST ONLY PAYMENT.....		.....	.....	.....	13,644	2,402	.....	(2,402)	.....	(2,402)	.....	.....	.....	.....	0	.....	6,195	05/16/2032												
38374B	YY	3	GNR 2003-69 SB.....	..	12/26/2017	INTEREST ONLY PAYMENT.....		.....	.....	.....	10,324	6,480	.....	(6,480)	.....	(6,480)	.....	.....	.....	.....	0	.....	4,350	08/16/2033												
38374C	F6	3	GNR 2003-86 ZC.....	..	12/01/2017	MBS PAYMENT.....		.....	489,897	489,897	535,773	494,291	.....	(4,394)	.....	(4,394)	.....	489,897	.....	.....	0	.....	10,734	10/20/2033												
38374C	K2	6	GNR 2003-86 ZK.....	..	12/01/2017	MBS PAYMENT.....		.....	683,997	683,997	689,921	684,601	.....	(604)	.....	(604)	.....	683,997	.....	.....	0	.....	18,685	10/20/2033												
38374C	XE	6	GNR 2003-94 SD.....	..	12/26/2017	INTEREST ONLY PAYMENT.....		.....	.....	.....	3,314	1,719	.....	(1,719)	.....	(1,719)	.....	.....	.....	.....	0	.....	835	07/16/2033												
38374E	Z3	4	GNR 2003-112 S.....	..	12/26/2017	INTEREST ONLY PAYMENT.....		.....	.....	.....	10,208	3,379	.....	(3,379)	.....	(3,379)	.....	.....	.....	.....	0	.....	3,559	12/16/2033												
38374N	GD	3	GNR 2006-28 VS.....	..	12/20/2017	MBS PAYMENT.....		.....	8,416	8,416	14,921	8,884	.....	(469)	.....	(469)	.....	8,416	.....	.....	0	.....	3,090	06/20/2036												
38376V	TB	3	GNR 2010-21 PB.....	..	12/01/2017	MBS PAYMENT.....		.....	647,938	647,938	666,668	649,717	.....	(1,779)	.....	(1,779)	.....	647,938	.....	.....	0	.....	10,026	12/20/2038												
63556*	BY	1	PEACON COMMUNITY.....	..	11/27/2017	VARIOUS.....		.....	162,690	162,690	167,367	162,826	.....	(137)	.....	(137)	.....	162,690	.....	.....	0	.....	5,176	11/01/2029												
737518	AC	4	POSTAL SQUARE LP.....	..	12/15/2017	SINK.....		.....	159,516	159,516	159,907	159,555	.....	.....	.....	0	.....	159,555	.....	(39)	(39)	.....	7,819	06/15/2022												
759330	AA	1	REINAUER MARITIME CO LLC.....	..	11/30/2017	VARIOUS.....		.....	184,000	184,000	184,000	184,000	.....	.....	.....	0	.....	184,000	.....	.....	0	.....	8,313	11/30/2026												
83162C	JK	0	SBAP 1998-20H 1.....	..	08/01/2017	MBS PAYMENT.....		.....	33,315	33,315	33,794	33,368	.....	(53)	.....	(53)	.....	33,315	.....	.....	0	.....	1,497	08/01/2018												
83162C	JQ	7	SBAP 1998-20K 1.....	..	11/01/2017	MBS PAYMENT.....		.....	27,822	27,822	27,822	27,822	.....	.....	.....	0	.....	27,822	.....	.....	0	.....	1,219	11/01/2018												
83162C	JX	2	SBAP 1999-20D 1.....	..	10/02/2017	MBS PAYMENT.....		.....	21,629	21,629	21,629	21,629	.....	.....	.....	0	.....	21,629	.....	.....	0	.....	1,044	04/01/2019												
83162C	LD	3	SBAP 2000-20L 1.....	..	12/01/2017	MBS PAYMENT.....		.....	37,010	37,010	37,010	37,010	.....	.....	.....	0	.....	37,010	.....	.....	0	.....	1,691	12/01/2020												
83162C	NF	6	SBAP 2003-20I 1.....	..	09/01/2017	MBS PAYMENT.....		.....	76,836	76,836	77,605	76,830	.....	7	.....	7	.....	76,836	.....	.....	0	.....	3,157	09/01/2023												
83162C	RG	0	SBAP 2007-20I 1.....	..	09/01/2017	MBS PAYMENT.....		.....	159,991	159,991	164,491	160,032	.....	(41)	.....	(41)	.....	159,991	.....	.....	0	.....	6,570	09/01/2027												
83162C	SE	4	SBAP 2008-20L 1.....	..	12/01/2017	MBS PAYMENT.....		.....	323,469	323,469	323,746	323,469	.....	.....	.....	0	.....	323,469	.....	.....	0	.....	13,777	12/01/2028												
912810	RT	7	US TREASURY N/B.....	..	01/30/2017	VARIOUS.....		.....	361,139	430,000	354,498	354,550	.....	94	.....	94	.....	354,644	.....	6,495	6,495	.....	4,224	08/15/2046												
912810	RU	4	US TREASURY N/B.....	..	02/14/2017	VARIOUS.....		.....	29,054	30,000	28,515	28,516	.....	4	.....	4	.....	28,520	.....	534	534	.....	213	11/15/2046												
912828	MK	3	US TREASURY N/B.....	..	01/31/2017	VARIOUS.....		.....	3,000,000	3,000,000	2,994,375	3,000,000	.....	.....	.....	0	.....	3,000,000	.....	.....	0	.....	46,855	01/31/2017												
0599999	Total - Bonds - U.S. Government.....									9,534,835	9,604,642	9,687,217	9,106,112		0		(32,937)		9,522,982		0		11,853	11,853		232,704	XXX									

Bonds - All Other Government

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		
																				11		12		13		14		15									
CUSIP Identification			Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date								
ED1829	15	6	NOTA DO TESOURO 6% 08/15/2024.....		B		08/24/2017.	TULLETT PREBON.....				510,178	452,203		399,046		448,084		(64,450)	.....	.....	.....(64,450)	(122,514)	261,120	136,515	112,543	249,058	28,966	08/15/2024.								
EI8404	55	6	NOTA DO TESOURO NACIONAL.....		B		01/12/2017.	ITAU.....				1,976,375	1,866,925		1,973,543		1,892,413		46,747	.....	.....	.....46,747	81,130	1,973,543	(30,747)	33,579	2,832	48,430	08/15/2018.								
EJ0234	29	8	MEX BONOS DESARR FIX RT.....		B		10/23/2017.	J.P. MORGAN.....				17,591,536	17,423,526		28,976,320		17,416,956		(193,458)	10,453,946	.....	.....(10,647,404)	10,821,983	17,591,536	.....	.....	.....0	1,051,469	06/09/2022.								
EJ2827	91	7	MEX BONOS DESARR FIX RT.....		B		06/15/2017.	MATURITY.....				1,673,463	1,533,311		2,478,814		1,463,373		(11,987)	.....	.....	.....(11,987)	983,837	2,435,223	(761,760)	(761,760)	41,139	06/15/2017.									
EJ8068	49	0	MEX BONOS DESARR FIX RT.....		B		06/21/2017.	HSBC SECURITIES LIMITED.....				2,074,952	1,972,860		1,969,335		1,861,836		3,657	.....	.....	.....3,657	109,976	1,975,469	135,380	(35,898)	99,482	53,891	06/14/2018.								
EK0267	05	5	NOTA DO TESOURO NACIONAL.....		B		08/24/2017.	TULLETT PREBON.....				11,734,250	10,491,113		8,890,353		9,544,908		29,680	.....	.....	.....29,680	(1,081,743)	8,492,846	1,432,746	1,808,657	3,241,403	516,639	05/15/2023.								
EK4056	02	5	EXPORT-IMPORT BANK KOREA.....		B		07/25/2017.	VARIOUS.....				4,285,906	4,324,155		4,508,411		4,080,250		(14,950)	.....	.....	.....(14,950)	385,506	4,450,806	(165,757)	857	(164,900)	277,605	08/08/2017.								
JV5230	82	8	NOTA DO TESOURO NACIONAL.....		B		08/24/2017.	TULLETT PREBON.....				12,903,763	11,395,520		10,641,350		11,185,401		183,523	.....	.....	.....183,523	(544,050)	10,824,873	968,692	1,110,198	2,078,890	635,145	08/15/2026.								
1099999.			Total - Bonds - All Other Government.....								52,750,423	49,459,613		59,837,172		47,893,221		(17,703)	(3,535)	10,453,946	(10,475,184)	10,634,125	48,005,416	1,715,069	3,029,936	4,745,005	2,653,284	XXX									
Bonds - U.S. States, Territories and Possessions																																					
13063A	7D	0	CA ST-BABS.....		..	07/12/2017.	MERRILL LYNCH.....				2,922,260	2,000,000		2,885,940		2,882,385		.....	.....(15,744)	.....	.....(15,744)	.....	.....2,866,640	.....	.....55,620	55,620	115,989	10/01/2039.									
13063B	JC	7	CALIFORNIA ST.....		..	07/07/2017.	MORGAN STANLEY.....				7,706,300	5,000,000		7,637,500		7,629,343		.....	.....(34,940)	.....	.....(34,940)	.....	.....7,594,403	.....	.....111,897	111,897	264,944	11/01/2040.									
452152	BM	2	ILLINOIS ST.....		..	03/03/2017.	JEFFERIES & CO.....				4,120,120	4,000,000		4,113,280		4,110,120		.....	.....(614)	.....	.....(614)	.....	.....4,109,506	.....	.....10,614	10,614	159,857	02/01/2035.									
452152	H2	0	ILLINOIS ST-REF.....		..	06/14/2017.	MORGAN STANLEY.....				2,983,770	3,000,000		3,257,880		3,254,396		.....	.....(9,754)	.....	.....(9,754)	.....	.....3,244,642	.....	.....(260,872)	(260,872)	94,583	02/01/2039.									
452152	UP	4	ILLINOIS ST.....		..	03/21/2017.	MORGAN STANLEY.....				934,520	1,000,000		940,930		943,608		.....	.....549	.....	.....549	.....	.....944,157	.....	.....(9,637)	(9,637)	17,735	12/01/2038.									
57582R	LK	0	MASSACHUSETTS ST-G.....		..	10/12/2017.	CITIGROUP GLOBAL MARKETS.....				18,177,300	20,000,000		19,330,000		19,333,488		.....	.....11,157	.....	.....11,157	.....	.....19,344,644	.....	.....(1,167,344)	(1,167,344)	665,000	09/01/2046.									
1799999.			Total - Bonds - U.S. States, Territories & Possessions.....								36,844,270	35,000,000		38,165,530		38,153,340		0	(49,346)	0	(49,346)	0	38,103,992	0	(1,259,722)	(1,259,722)	1,318,108	XXX									
Bonds - U.S. Political Subdivisions of States																																					
074851	QY	5	BEAVER CO-B-TXBL.....		..	11/15/2017.	CALLED BY ISSUER AT 104.000.....				2,990,000	2,875,000		2,947,680		2,945,676		.....	.....44,324	.....	.....44,324	.....	.....2,990,000	.....	.....	.....	.....0	121,584	11/15/2032.								
160075	TZ	0	CHARLESTON SD-QSCB.....		..	12/15/2017.	MATURITY.....				150,832	150,832		143,829		145,126		.....	.....5,706	.....	.....5,706	.....	.....150,832	.....	.....	.....	.....0	.....	12/15/2017.								
167486	HL	6	CHICAGO-TXB-REF-SER B.....		..	02/28/2017.	WELLS FARGO FINANCIAL US.....				1,574,414	1,705,000		1,555,813		1,564,097		.....	.....958	.....	.....958	.....	.....1,565,055	.....	.....9,359	9,359	71,141	01/01/2032.									
167486	MK	2	CHICAGO-TXB-B-BABS.....		..	03/01/2017.	J.P. MORGAN.....				10,057,100	10,000,000		10,009,000		10,009,000		.....	.....	.....	.....0	.....	.....10,009,000	.....	.....48,100	48,100	511,574	01/01/2040.									
167486	MM	8	CHICAGO-TAXABLE.....		..	07/06/2017.	JEFFERIES & CO.....				5,242,150	5,000,000		5,649,700		5,641,808		.....	.....(12,283)	.....	.....(12,283)	.....	.....5,629,525	.....	.....(387,375)	(387,375)	399,857	01/01/2035.									
167486	PG	8	CHICAGO IL.....		..	02/28/2017.	WELLS FARGO FINANCIAL US.....				2,086,850	2,500,000		2,093,750		2,094,765		.....	.....1,100	.....	.....1,100	.....	.....2,095,866	.....	.....(9,016)	(9,016)	91,288	01/01/2042.									
167486	SD	2	CHICAGO-B-REF-TXBL.....		..	02/27/2017.	GOLDMAN SACHS.....				4,501,175	5,000,000		4,432,450		4,433,328		.....	.....1,505	.....	.....1,505	.....	.....4,434,833	.....	.....66,342	66,342	210,905	01/01/2044.									
167486	VV	8	CHICAGO IL.....		..	08/16/2017.	VARIOUS.....				7,452,185	6,500,000		7,243,800		7,234,395		.....	.....(19,474)	.....	.....(19,474)	.....	.....7,214,921	.....	.....237,264	237,264	545,955	01/01/2033.									
167505	KK	1	CHICAGO IL BRD OF EDU.....		..	07/05/2017.	JEFFERIES & CO.....				1,120,000	2,000,000		1,040,000		1,042,065		.....	.....36,113	.....	.....36,113	.....	.....1,078,178	.....	.....41,822	41,822	19,931	12/15/2025.									
167505	LQ	7	CHICAGO IL BRD OF EDU.....		..	03/15/2017.	MATURITY.....				380,650	380,650		305,085		374,689		.....	.....5,961	.....	.....5,961	.....	.....380,650	.....	.....	.....	.....0	.....	03/15/2017.								
167505	LR	5	CHICAGO IL BRD OF EDU.....		..	06/15/2017.	MATURITY.....				380,650	380,650		299,152		367,573		.....	.....13,077	.....	.....13,077	.....	.....380,650	.....	.....	.....	.....0	.....	06/15/2017.								
167505	LS	3	CHICAGO IL BRD OF EDU.....		..	09/15/2017.	MATURITY.....				380,650	380,650		293,344		360,600		.....	.....20,050	.....	.....20,050	.....	.....380,650	.....	.....	.....	.....0	.....	09/15/2017.								
167505	LT	1	CHICAGO IL BRD OF EDU.....		..	12/15/2017.	MATURITY.....				380,650	380,650		287,653		353,767		.....	.....26,883	.....	.....26,883	.....	.....380,650	.....	.....	.....	.....0	.....	12/15/2017.								
167505	QA	7	CHICAGO BRD EDU-A-1-REF.....		..	03/21/2017.	MORGAN STANLEY.....				1,990,000	2,000,000		1,920,000		1,920,065		.....	.....1,256	.....	.....1,256	.....	.....1,921,321	.....	.....68,679	68,679	55,471	03/01/2026.									
167505	QS	8	CHICAGO BOE-E-GREEN.....		..	07/11/2017.	JEFFERIES & CO.....				850,000	1,000,000		977,500		978,925		.....	.....461	.....	.....461	.....	.....979,385	.....	.....(129,385)	(129,385)	31,747	12/01/2032.									
213185	DV	0	COOK CNTY-TXB-D-BABS.....		..	06/28/2017.	RAMIREZ & CO.....				6,135,650	5,000,000		5,468,350		5,438,041		.....	.....(6,495)	.....	.....(6,495)	.....	.....5,431,546	.....	.....704,104	704,104	197,252	11/15/2034.									
223093	SZ	9	COVINA-VLY CA UNIF SC.....		..	08/01/2017.	SINK.....				1,030,000	1,030,000		1,030,000		1,030,000		.....	.....	.....	.....0	.....	.....1,030,000	.....	.....	.....	.....0	20,240	08/01/2024.								
403755	G2	1	GWINNETT CNTY GA SCH DIST.....		..	03/15/2017.	MATURITY.....				283,276	283,276		234,553		280,492		.....	.....2,784	.....	.....2,784	.....	.....283,276	.....	.....	.....	.....0	.....	03/15/2017.								
403755	G3	9	GWINNETT CNTY GA SCH DIST.....		..	06/15/2017.	MATURITY.....				283,276	283,276		231,771		277,178		.....	.....6,098	.....	.....6,098	.....	.....283,276	.....	.....	.....	.....0	.....	06/15/2017.								
403755	G4	7	GWINNETT CNTY GA SCH DIST.....		..	09/15/2017.	MATURITY.....				283,276	283,276		229,023		273,898		.....	.....9,378	.....	.....9,378	.....	.....283,276	.....	.....	.....	.....0	.....	09/15/2017.								
403755	G5	4	GWINNETT CNTY GA SCH DIST.....		..	12/15/2017.	MATURITY.....				283,276	283,276		226,306		270,650		.....	.....12,626	.....	.....12,626	.....	.....283,276	.....	.....	.....	.....0	.....	12/15/2017.								
603789	4Z	8	MINNEAPOLIS MN SPL SCH DIST #1.....		..	03/15/2017.	MATURITY.....				244,240	244,240		202,231		241,839		.....	.....2,401	.....	.....2,401	.....	.....244,240														

SCHEDULE D - PART 4

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

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
																												11	12	13	14	15												
CUSIP Identification			Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date																		
603789	5C	8	MINNEAPOLIS MN SPL SCH DIST #1	..	12/15/2017.		MATURITY.....					244,240	244,240	195,121	233,354		10,886		10,886		244,240			0		12/15/2017																		
717883	SD	5	PHILADELPHIA SD-QSCB.....	..	12/05/2017.	VARIOUS.....					5,517,039	5,000,000	5,000,000	5,000,000				0		5,000,000		517,039	517,039	264,603	09/01/2042.																			
717883	TZ	5	PHILADELPHIA SD-AGM.....	..	08/17/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....10,000	10,000	12,176	.....	.....(2,176)	.....	.....(2,176)	.....	.....10,000	.....	.....	.....0	339	06/01/2040.																				
796714	DH	3	SAN BERNARDINO USD-QS.....	..	11/21/2017.	CITI.....					8,303,750	6,500,000	8,723,195	8,382,378		(166,900)		(166,900)		8,215,478		88,272	88,272	704,829	02/01/2026.																			
833221	UP	7	SNOHOMISH COUNTY SCHOOL DISTRICT NO 201	..	11/28/2017.	JEFFERIES & CO.....						3,325,440	3,000,000	3,000,000				0		3,000,000		325,440	325,440	149,583	06/01/2029.																			
86657M	BK	1	SUMTER LANDING FL CDD.....	..	09/15/2017.	RBC CAPITAL MARKETS SECURITIES - US						2,385,452	2,255,000	2,255,000				0		2,255,000		130,452	130,452	79,183	10/01/2047.																			
86768M	AP	7	SUNRISE FL SPL ASSMNT.....	..	05/01/2017.	CALLED BY ISSUER at 100.000.....						310,000	310,000	310,000				0		310,000			0	6,898	05/01/2020.																			
2499999.			Total - Bonds - U.S. Political Subdivisions of States.....								68,664,701	65,468,496	66,713,777	66,933,846	0	7,582	0	7,582	0	66,953,604	0	1,711,097	1,711,097	3,482,380	XXX																			
Bonds - U.S. Special Revenue and Special Assessment																																												
00339T	AA	6	ABILENE CHRISTIAN UVSTY.....	..	04/06/2017.	CITIGROUP GLOBAL MARKETS.....					4,804,700	5,000,000	5,000,000	5,000,000				0		5,000,000		(195,300)	(195,300)	125,868	04/01/2046.																			
01F022	61	8	FANNIE MAE.....	..	01/04/2017.	WELLS FARGO SECURITIES LLC.....					2,846,719	3,000,000	2,885,156	2,885,156				0		2,885,156		(38,438)	(38,438)		01/01/2047.																			
01F022	62	6	FANNIE MAE.....	..	01/23/2017.	WELLS FARGO SECURITIES LLC.....					2,374,219	2,500,000	2,341,406	2,341,406				0		2,341,406		32,813	32,813		02/01/2047.																			
01F030	61	1	FNCL 3 1/13.....	..	01/09/2017.	VARIOUS.....					9,336,289	9,375,000	9,305,752	9,305,752				0		9,305,752		30,537	30,537		11/01/2042.																			
01F032	61	7	FNCL 3.5 1/12.....	..	01/04/2017.	MURIEL SIEBERT.....					6,135,000	6,000,000	6,268,125	6,268,125				0		6,268,125		(133,125)	(133,125)		07/01/2041.																			
051687	DG	3	AURORA IL SF MTGE REVENUE.....	..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....338,976	338,976	302,507	305,223	33,753	.....	.....33,753	.....	.....338,976	.....	.....	.....0	11,301	06/01/2045.																				
051687	DK	4	AURORA IL SF MTGE REVENUE.....	..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....97,186	97,186	91,355	91,776	5,411	.....	.....5,411	.....	.....97,186	.....	.....	.....0	2,542	06/01/2045.																				
067054	AA	4	BARAGA CNTY MI MEMORIAL HOSP R.....	..	12/20/2017.	CALLED BY ISSUER at 100.000.....					55,000	55,000	55,000	55,000				0		55,000			0	2,232	09/20/2036.																			
133335	AA	7	CAMERON CNTY TX HSG FIN CORP M.....	..	08/31/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....1,320,700	1,295,000	1,273,958	1,280,797	39,903	.....	.....39,903	.....	.....1,320,700	.....	.....	.....0	45,047	06/20/2043.																				
137288	HL	3	CANAVERAL PORT AUTH.....	..	09/12/2017.	VARIOUS.....					5,145,707	5,000,000	5,000,000	5,000,000				0		5,000,000		145,707	145,707	192,831	06/01/2046.																			
167727	RA	6	CHICAGO WSTWTR-A-FGIC.....	..	07/21/2017.	CALLED BY ISSUER at 100.000.....					2,250,000	2,250,000	2,250,563	2,250,000				0		2,250,000			0	118,750	01/01/2036.																			
167727	SW	7	CHICAGO WSTEWTR-BAB-B.....	..	02/07/2017.	MORGAN STANLEY.....	.....	.....	.....	.....	.....6,204,150	5,000,000	6,436,200	6,430,978	(3,751)	.....	.....(3,751)	.....	.....6,427,228	.....	.....(223,078)	(223,078)	209,875	01/01/2040.																				
167727	VZ	6	CHICAGO WSTWTR-TXBL.....	..	04/11/2017.	JEFFERIES & CO.....					2,769,250	2,500,000	2,500,000	2,500,000				0		2,500,000		269,250	269,250	116,029	01/01/2035.																			
183596	BG	9	BALTIMORE MD BRD OF SCH COMMIS.....	..	03/15/2017.	MATURITY.....	.....	.....	.....	.....	.....195,290	195,290	145,370	192,780	2,510	.....	.....2,510	.....	.....195,290	.....	.....	.....0	.....	03/15/2017.																				
183596	BH	7	BALTIMORE MD BRD OF SCH COMMIS.....	..	06/15/2017.	MATURITY.....	.....	.....	.....	.....	.....195,290	195,290	143,120	189,812	5,478	.....	.....5,478	.....	.....195,290	.....	.....	.....0	.....	06/15/2017.																				
183596	BJ	3	BALTIMORE MD BRD OF SCH COMMIS.....	..	09/15/2017.	MATURITY.....	.....	.....	.....	.....	.....195,290	195,290	140,906	186,883	8,407	.....	.....8,407	.....	.....195,290	.....	.....	.....0	.....	09/15/2017.																				
183596	BK	0	BALTIMORE MD BRD OF SCH COMMIS.....	..	12/15/2017.	MATURITY.....	.....	.....	.....	.....	.....195,290	195,290	138,726	183,992	11,298	.....	.....11,298	.....	.....195,290	.....	.....	.....0	.....	12/15/2017.																				
204712	GP	2	COMPTON CA CMNTY REDEV AGY.....	..	08/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....1,055,000	1,055,000	1,070,909	1,067,388	(12,388)	.....	.....(12,388)	.....	.....1,055,000	.....	.....	.....0	76,910	08/01/2020.																				
20775B	XW	1	CONNECTICUT ST HSG FIN AUTH HS.....	..	12/21/2017.	CALLED BY ISSUER at 100.000.....					305,000	305,000	305,000	305,000				0		305,000			0	9,430	11/15/2038.																			
222102	AA	3	COULEE WA MED FNDTN REVENUE.....	..	12/20/2017.	CALLED BY ISSUER at 100.000.....					85,000	85,000	85,000	85,000				0		85,000			0	3,250	04/20/2036.																			
230582	EQ	7	CUMBERLAND CNTY NC COPS.....	..	03/15/2017.	MATURITY.....	.....	.....	.....	.....	.....239,692	239,692	198,465	237,336	2,356	.....	.....2,356	.....	.....239,692	.....	.....	.....0	.....	03/15/2017.																				
230582	ER	5	CUMBERLAND CNTY NC COPS.....	..	06/15/2017.	MATURITY.....	.....	.....	.....	.....	.....239,692	239,692	196,111	234,533	5,159	.....	.....5,159	.....	.....239,692	.....	.....	.....0	.....	06/15/2017.																				
230582	ES	3	CUMBERLAND CNTY NC COPS.....	..	09/15/2017.	MATURITY.....	.....	.....	.....	.....	.....239,692	239,692	193,786	231,757	7,935	.....	.....7,935	.....	.....239,692	.....	.....	.....0	.....	09/15/2017.																				
230582	ET	1	CUMBERLAND CNTY NC COPS.....	..	12/15/2017.	MATURITY.....	.....	.....	.....	.....	.....239,692	239,692	191,488	229,009	10,684	.....	.....10,684	.....	.....239,692	.....	.....	.....0	.....	12/15/2017.																				
246395	VJ	3	DELAWARE ST HSG AUTH REVENUE.....	..	11/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....55,000	55,000	56,231	55,487	(487)	.....	.....(487)	.....	.....55,000	.....	.....	.....0	1,700	07/01/2035.																				
25477P	FC	4	DIST OF COLUMBIA HSG FIN AGY M.....	..	08/22/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....1,460,000	1,460,000	1,315,767	1,339,660	120,340	.....	.....120,340	.....	.....1,460,000	.....	.....	.....0	51,337	06/01/2035.																				
25477P	FT	7	DIST OF COLUMBIA HSG FIN AGY M.....	..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....120,000	120,000	114,000	116,146	3,854	.....	.....3,854	.....	.....120,000	.....	.....	.....0	4,320	06/01/2038.																				
270602	PN	9	E BATON ROUGE LA MTGE FIN AUTH.....	..	11/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....	.....	.....	.....15,000	15,000	14,640	14,726	274	.....	.....274	.....	.....15,000	.....	.....	.....0	399	10/01/2040.																				
3128HJ	AH	9	FG W30008.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....294,826	294,826	338,190	297,169	(2,343)	.....	.....(2,343)	.....	.....294,826	.....	.....	.....0	12,359	05/01/2025.																				
3128ME	A3	5	FG G15226.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....443,079	443,079	448,306	.....	.....(1,534)	.....	.....(1,534)	.....	.....443,079	.....	.....	.....0	4,069	08/01/2020.																				
312945	DS	4	FG A96413.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....25,131	25,131	25,130	25,130	1	.....	.....1	.....	.....25,131	.....	.....	.....0	508	01/01/2041.																				

SCHEDULE D - PART 4

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

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification			Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
3132HP NB 6	FG Q13086	12/01/2017	MBS PAYMENT		14,633	14,633	15,340	14,668	(35)	(35)	14,633										0	218	11/01/2042	
3133T2 GN 4	FHR 1636 B	12/26/2017	INTEREST ONLY PAYMENT				15,011	980	(980)	(980)											0	987	11/15/2023	
3133T4 GM 2	FHG 27 SD	12/01/2017	MBS PAYMENT		36,971	36,971	29,791	36,149	822	822	36,971										0	5,479	03/25/2024	
3133TD SX 5	FHR 2060 Z	12/01/2017	MBS PAYMENT		143,576	143,576	149,749	144,368	(792)	(792)	143,576										0	5,216	05/15/2028	
3133TG ZW 2	FHR 2107 Z	12/01/2017	MBS PAYMENT		50,381	50,381	48,251	50,256	125	125	50,381										0	1,593	12/15/2028	
31349T E4 9	FH 781955	12/01/2017	VARIOUS		114,936	114,936	116,392	114,864	72	72	114,936										0	2,140	05/01/2034	
31358Q SY 2	FNR G92-52 SQ	12/26/2017	INTEREST ONLY PAYMENT				6,389	6,002	(300)	(300)	5,701										(5,701)	(5,701)	2,540	09/25/2022
31358U B5 4	FNR 1993-51 E	12/01/2017	MBS PAYMENT		7,785	7,785	6,806	7,689	96	96	7,785										0			02/25/2023
31359F DD 7	FNR 1993-202 SZ	12/01/2017	MBS PAYMENT		20,909	20,909	22,319	21,115	(206)	(206)	20,909										0	1,105	11/25/2023	
31359U G6 6	FNR 1998-57 ZE	12/01/2017	MBS PAYMENT		56,414	56,414	55,892	56,431	(16)	(16)	56,414										0	1,936	10/25/2028	
31364J LN 1	FNS 285 1	12/01/2017	MBS PAYMENT		13,475	13,475	10,949	13,492	(18)	(18)	13,475										0			02/25/2027
3136A2 5F 6	FNR 2011-141 EA	12/01/2017	MBS PAYMENT		1,637,100	1,637,100	1,652,192	1,641,703	(4,603)	(4,603)	1,637,100										0	14,776	07/25/2021	
3136A7 L2 6	FNA 2012-M9 ASQ2	03/27/2017	VARIOUS		1,300,822	1,300,624	1,309,362	1,303,010	(1,440)	(1,440)	1,301,570										(749)	(749)	6,222	12/25/2017
3136A7 MJ 8	FNA 2012-M8 ASQ2	11/01/2017	MBS PAYMENT		2,466,773	2,466,773	2,455,078	2,467,536	(764)	(764)	2,466,773										0	27,241	12/25/2019	
3136A7 MQ 2	FNA 2012-M8 AB2	08/01/2017	MBS PAYMENT		5,162,154	5,162,154	5,160,541	5,159,749	2,406	2,406	5,162,154										0	119,508	05/25/2022	
3136AE 7B 7	FNA 2013-M10 AFL	12/25/2017	MBS PAYMENT		153,906	153,906	151,982	153,246	660	660	153,906										0	820	06/25/2023	
3136AE GM 3	FNA 2013-M7 ASQ2	12/01/2017	MBS PAYMENT		339,489	339,489	339,795	339,756	(267)	(267)	339,489										0	2,932	03/26/2018	
3136AE QF 7	FNR 2013-55 KS	02/25/2017	MBS PAYMENT		79,606	79,606	75,974	79,278	327	327	79,606										0	445	06/25/2043	
3136AE XK 8	FNR 2013-64 SH	02/25/2017	MBS PAYMENT		71,179	71,179	68,065	70,900	279	279	71,179										0	365	06/25/2043	
3136AG QM 7	FNA 2013-M13 A	12/01/2017	MBS PAYMENT		655,065	655,065	597,828	656,172	(1,107)	(1,107)	655,065										0	7,072	05/25/2018	
3136AJ B2 1	FNA 2014-M4 ASQ2	01/01/2017	MBS PAYMENT		68,169	68,169	68,435	68,169			68,169										0	72	01/25/2017	
3136AK XS 7	FNA 2014-M9 ASQ2	04/01/2017	MBS PAYMENT		215,294	215,294	215,664	215,181	113	113	215,294										0	572	04/25/2017	
3136AM M6 3	FNA 2015-M4 ABV2	12/01/2017	MBS PAYMENT		1,994,133	1,994,133	1,988,947	1,631,820	885	885	1,994,133										0	45,593	07/25/2022	
3136AM SU 4	FNA 2015-M3 AB1	03/01/2017	MBS PAYMENT		1,830,978	1,830,978	1,826,400	1,827,059	3,919	3,919	1,830,978										0	39,966	10/25/2024	
3136AN LG 0	FNA 2015-M7 AB1	05/01/2017	MBS PAYMENT		1,934,838	1,934,838	1,930,052	1,930,721	4,117	4,117	1,934,838										0	38,012	12/25/2024	
3136AN LH 8	FNA 2015-M7 AB2	12/01/2017	MBS PAYMENT		1,350,847	1,350,847	1,304,952	1,349,426	1,421	1,421	1,350,847										0	25,096	12/25/2024	
3136AP 3Z 3	FNA 2015-M12 FA	12/01/2017	MBS PAYMENT		735,407	735,407	735,761		53	53	735,407										0	3,021	04/25/2020	
3136AS 4S 2	FNA 2016-M7 AB1	12/01/2017	MBS PAYMENT		126,908	126,908	126,518	126,899	9	9	126,908										0	1,287	09/25/2026	
3136AT 5G 5	FNA 2016-M11 AL	12/01/2017	MBS PAYMENT		358,917	358,917	352,461	358,710	207	207	358,917										0	6,056	07/25/2039	
3136AT X4 1	FANNIEMAE-ACES	12/01/2017	MBS PAYMENT		113,550	113,550	111,572		46	46	113,550										0	674	11/25/2045	
3136AV QQ 5	FANNIEMAE-ACES	12/01/2017	MBS PAYMENT		18,451	18,451	18,279		8	8	18,451										0	199	12/25/2026	
3136AW WE 3	FANNIEMAE-ACES	12/01/2017	MBS PAYMENT		18,046	18,046	18,030		1	1	18,046										0	167	11/25/2028	
31371M LB 1	FN 256022	12/01/2017	MBS PAYMENT		2,999	2,999	3,268	3,027	(28)	(28)	2,999										0	77	12/01/2035	
31377E TQ 1	FANNIE MAE	12/01/2017	MBS PAYMENT		29,768	29,768	30,149		(39)	(39)	29,768										0	907	07/01/2027	
31377T FQ 4	FN 386375	12/01/2017	MBS PAYMENT		59,598	59,598	59,582	59,621	(23)	(23)	59,598										0	1,560	08/01/2028	
31377T UW 4	FN 386797	12/01/2017	MBS PAYMENT		14,013	14,013	14,347	14,038	(25)	(25)	14,013										0	407	01/01/2022	
31377U FH 1	FN 387268	12/01/2017	MBS PAYMENT		81,250	81,250	83,176	81,385	(135)	(135)	81,250										0	2,424	02/01/2025	
31377U PU 1	FN 387535	12/01/2017	MBS PAYMENT		77,276	77,276	77,639	77,310	(34)	(34)	77,276										0	2,180	08/01/2025	
31377U TV 5	FN 387664	12/01/2017	MBS PAYMENT		201,765	201,765	202,405	201,864	(99)	(99)	201,765										0	5,621	10/01/2025	
31377U TZ 6	FN 387668	12/01/2017	MBS PAYMENT		32,882	32,882	34,131	32,953	(71)	(71)	32,882										0	964	10/01/2035	
3137A5 VL 5	FHR 3786 SG	11/15/2017	MBS PAYMENT		281,054	281,054	222,033	277,775	3,279	3,279	281,054										0	8,879	01/15/2041	
3137AF UM 2	FHR 3942 JZ	12/01/2017	MBS PAYMENT		636,244	636,244	603,955	634,074	2,170	2,170	636,244										0	8,875	10/15/2041	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AJ	3V	4	FHR 3954 PD.....	..	12/01/2017.	MBS PAYMENT.....	.....	77,323	77,323	77,493	77,342	.....	.....(19)	.....	.....(19)	.....	77,323	.....	.....	.....0	823	07/15/2041.
3137AM	XJ	1	FHR 4011 DA.....	..	12/01/2017.	MBS PAYMENT.....	.....	4	4	4	4	.....	.....	.....	.....0	.....	4	.....	.....	.....0	.....	09/15/2041.
3137AM	XL	6	FHR 4011 DC.....	..	12/01/2017.	MBS PAYMENT.....	.....	12	12	13	12	.....	.....	.....	.....0	.....	12	.....	.....	.....0	.....	09/15/2041.
3137AV	2Y	2	FHR 4122 SA.....	..	02/15/2017.	MBS PAYMENT.....	.....	26,560	26,560	23,240	26,435	.....	.....125	.....	.....125	.....	26,560	.....	.....	.....0	149	10/15/2042.
3137B2	3A	6	FHR 4211 SA.....	..	12/15/2017.	MBS PAYMENT.....	.....	255,169	255,169	212,588	253,389	.....	.....1,780	.....	.....1,780	.....	255,169	.....	.....	.....0	5,784	05/15/2043.
3137BE	RD	8	FHR 4399 A.....	..	12/01/2017.	MBS PAYMENT.....	.....	993,470	993,470	1,004,957	999,679	.....	.....(6,209)	.....	.....(6,209)	.....	993,470	.....	.....	.....0	12,333	07/15/2024.
31381G	JE	9	FN 460261.....	..	12/01/2017.	MBS PAYMENT.....	.....	153,247	153,247	139,460	153,227	.....	.....19	.....	.....19	.....	153,247	.....	.....	.....0	5,746	12/25/2018.
31381K	4L	0	FN 463527.....	..	12/01/2017.	MBS PAYMENT.....	.....	33,071	33,071	34,269	33,116	.....	.....(45)	.....	.....(45)	.....	33,071	.....	.....	.....0	914	10/01/2024.
31381K	6Z	7	FN 463588.....	..	12/01/2017.	MBS PAYMENT.....	.....	40,998	40,998	42,569	41,060	.....	.....(62)	.....	.....(62)	.....	40,998	.....	.....	.....0	1,142	12/01/2024.
31384L	NJ	9	FN 526993.....	..	12/01/2017.	MBS PAYMENT.....	.....	31,123	31,123	30,313	31,091	.....	.....32	.....	.....32	.....	31,123	.....	.....	.....0	815	11/01/2028.
31389L	4B	2	FN 629118.....	..	12/01/2017.	MBS PAYMENT.....	.....	16,804	16,804	16,671	16,784	.....	.....20	.....	.....20	.....	16,804	.....	.....	.....0	335	02/01/2032.
3138A1	JB	8	FN AH0257.....	..	12/01/2017.	MBS PAYMENT.....	.....	8,185	8,185	7,958	8,175	.....	.....9	.....	.....9	.....	8,185	.....	.....	.....0	216	12/01/2040.
3138A2	EC	9	FN AH1030.....	..	12/01/2017.	MBS PAYMENT.....	.....	20,685	20,685	21,143	20,718	.....	.....(33)	.....	.....(33)	.....	20,685	.....	.....	.....0	409	12/01/2040.
3138A4	6Y	6	FN AH3586.....	..	12/01/2017.	MBS PAYMENT.....	.....	37,749	37,749	37,902	37,781	.....	.....(32)	.....	.....(32)	.....	37,749	.....	.....	.....0	765	01/01/2041.
3138A5	NC	2	FN AH3986.....	..	12/01/2017.	MBS PAYMENT.....	.....	37,121	37,121	37,827	37,199	.....	.....(77)	.....	.....(77)	.....	37,121	.....	.....	.....0	804	02/01/2041.
3138A9	CW	2	FN AH7284.....	..	12/01/2017.	MBS PAYMENT.....	.....	34,201	34,201	35,207	34,323	.....	.....(122)	.....	.....(122)	.....	34,201	.....	.....	.....0	632	03/01/2041.
3138AB	YR	4	FN AH9719.....	..	12/01/2017.	MBS PAYMENT.....	.....	31,882	31,882	32,782	31,978	.....	.....(96)	.....	.....(96)	.....	31,882	.....	.....	.....0	796	04/01/2041.
3138AK	RJ	0	FN AI5888.....	..	12/01/2017.	MBS PAYMENT.....	.....	31,249	31,249	31,727	31,279	.....	.....(30)	.....	.....(30)	.....	31,249	.....	.....	.....0	626	07/01/2041.
3138E0	6C	8	FANNIE MAE.....	..	12/01/2017.	MBS PAYMENT.....	.....	942,872	942,872	958,720	944,018	.....	.....(1,146)	.....	.....(1,146)	.....	942,872	.....	.....	.....0	17,493	12/01/2041.
3138E9	P2	0	FN AK4940.....	..	12/01/2017.	MBS PAYMENT.....	.....	20,044	20,044	20,628	20,081	.....	.....(36)	.....	.....(36)	.....	20,044	.....	.....	.....0	318	03/01/2042.
3138L3	WT	8	FANNIE MAE.....	..	12/01/2017.	MBS PAYMENT.....	.....	66,618	66,618	65,966	.....	.....154	.....	.....	.....154	.....	66,618	.....	.....	.....0	852	05/01/2028.
3138LE	YS	4	FANNIE MAE.....	..	12/01/2017.	MBS PAYMENT.....	.....	60,380	60,380	57,375	.....	.....100	.....	.....	.....100	.....	60,380	.....	.....	.....0	701	08/01/2028.
3138LF	B7	2	FANNIE MAE.....	..	12/01/2017.	MBS PAYMENT.....	.....	6,019	6,019	5,897	.....	.....(15)	.....	.....	.....(15)	.....	6,019	.....	.....	.....0	14	09/01/2036.
3138LF	QX	9	FANNIE MAE.....	..	12/01/2017.	MBS PAYMENT.....	.....	56,159	56,159	54,205	.....	.....40	.....	.....	.....40	.....	56,159	.....	.....	.....0	733	10/01/2036.
3138LY	5E	3	FN AO8044.....	..	12/01/2017.	MBS PAYMENT.....	.....	11,248	11,248	11,984	11,302	.....	.....(54)	.....	.....(54)	.....	11,248	.....	.....	.....0	214	07/01/2042.
3138M6	N2	9	FN AP3108.....	..	12/01/2017.	MBS PAYMENT.....	.....	19,649	19,649	20,965	19,704	.....	.....(55)	.....	.....(55)	.....	19,649	.....	.....	.....0	353	10/01/2042.
3138MB	MB	9	FN AP7553.....	..	12/01/2017.	MBS PAYMENT.....	.....	19,474	19,474	20,279	19,514	.....	.....(40)	.....	.....(40)	.....	19,474	.....	.....	.....0	315	09/01/2042.
31392G	CF	0	FNR 2002-81 SM.....	..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	11,184	2,489	.....	.....(2,489)	.....	.....(2,489)	.....	.....	.....	.....	.....0	4,431	12/25/2032.
31393B	R8	0	FNR 2003-35 SW.....	..	12/01/2017.	MBS PAYMENT.....	.....	22,654	22,654	18,836	22,206	.....	.....447	.....	.....447	.....	22,654	.....	.....	.....0	2,124	05/25/2033.
31393D	JL	6	FNR 2003-64 ZG.....	..	12/01/2017.	MBS PAYMENT.....	.....	504,871	504,871	536,781	509,177	.....	.....(4,306)	.....	.....(4,306)	.....	504,871	.....	.....	.....0	14,370	07/25/2033.
31394N	HE	1	FHR 2741 GH.....	..	12/01/2017.	MBS PAYMENT.....	.....	703,454	703,454	717,523	703,859	.....	.....(406)	.....	.....(406)	.....	703,454	.....	.....	.....0	20,847	01/15/2034.
31394R	NN	5	FHR 2752 MY.....	..	12/01/2017.	MBS PAYMENT.....	.....	303,003	303,003	309,027	303,196	.....	.....(194)	.....	.....(194)	.....	303,003	.....	.....	.....0	8,360	02/15/2034.
31395V	CC	1	FHR 2992 JP.....	..	12/01/2017.	MBS PAYMENT.....	.....	549,106	549,106	544,301	548,157	.....	.....949	.....	.....949	.....	549,106	.....	.....	.....0	13,794	06/15/2035.
31396E	3H	7	FHR 3053 Z.....	..	12/01/2017.	MBS PAYMENT.....	.....	720,412	720,412	831,730	728,277	.....	.....(7,865)	.....	.....(7,865)	.....	720,412	.....	.....	.....0	17,525	02/15/2035.
31396L	S4	3	FNR 2006-115 AI.....	..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	21,701	8,080	.....	.....(8,080)	.....	.....(8,080)	.....	.....	.....	.....	.....0	8,106	12/25/2036.
31396N	G7	5	FHR 3143 BC.....	..	12/01/2017.	MBS PAYMENT.....	.....	1,306,144	1,306,144	1,343,288	1,310,007	.....	.....(3,863)	.....	.....(3,863)	.....	1,306,144	.....	.....	.....0	36,038	02/15/2036.
31396N	RF	5	FHRR R007 ZA.....	..	12/01/2017.	MBS PAYMENT.....	.....	1,070,369	1,070,369	1,154,358	1,079,248	.....	.....(8,878)	.....	.....(8,878)	.....	1,070,369	.....	.....	.....0	32,273	05/15/2036.
31396W	D8	6	FNR 2007-65 ZE.....	..	12/01/2017.	MBS PAYMENT.....	.....	385,202	385,202	427,564	399,629	.....	.....(14,427)	.....	.....(14,427)	.....	385,202	.....	.....	.....0	10,300	07/25/2037.
31396Y	F7	2	FNR 2008-29 ZA.....	..	12/01/2017.	MBS PAYMENT.....	.....	190,291	190,291	209,309	192,596	.....	.....(2,304)	.....	.....(2,304)	.....	190,291	.....	.....	.....0	4,229	04/25/2038.
31397A	RJ	4	FHR 3203 Z.....	..	12/01/2017.	MBS PAYMENT.....	.....	756,360	756,360	764,568	757,345	.....	.....(986)	.....	.....(986)	.....	756,360	.....	.....	.....0	19,543	07/15/2036.
31397L	VX	4	FNR 2008-48 SI.....	..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	376	113	.....	.....(113)	.....	.....(113)	.....	.....	.....	.....	.....0	120	06/25/2037.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
31397M 6F 9	FNR 2009-1 ST		..	12/25/2017.	INTEREST ONLY PAYMENT				8,562	2,785				(2,785)					0	3,084	02/25/2039.
31397Q UQ 9	FNR 2011-6 BA		..	12/01/2017.	MBS PAYMENT		30,788	30,788	30,719	30,973			(185)	(185)		30,788			0	427	06/25/2020.
31398F ER 8	FNR 2009-77 ZA		..	12/01/2017.	MBS PAYMENT		862,789	862,789	766,176	856,218			6,571	6,571		862,789			0	18,889	10/25/2039.
31398J VX 8	FHR 3578 BO		..	12/01/2017.	MBS PAYMENT		3,336	3,336	2,619	3,304			32	32		3,336			0		10/15/2036.
31398N W7 5	FANNIE MAE		..	12/01/2017.	MBS PAYMENT		1,209,701	1,209,701	1,182,317				(4,564)	(4,564)		1,209,701			0	11,475	03/25/2024.
31398S KG 7	FNR 2010-142 ZB		..	12/01/2017.	MBS PAYMENT		2,275,330	2,275,330	1,962,373	2,254,207			21,123	21,123		2,275,330			0	37,118	12/25/2040.
31401C TK 9	FN 704454		..	12/01/2017.	MBS PAYMENT		61,774	61,774	61,950	61,743			31	31		61,774			0	988	05/01/2033.
31402G RN 5	FN 728693		..	12/01/2017.	MBS PAYMENT		13,293	13,293	13,418	13,284			9	9		13,293			0	214	07/01/2033.
31402Q WH 0	FN 735148		..	12/01/2017.	MBS PAYMENT		236,724	236,724	223,767	236,644			80	80		236,724			0	4,468	07/01/2034.
31402R K9 9	FN 735720		..	12/01/2017.	MBS PAYMENT		337,105	337,105	348,903	337,934			(829)	(829)		337,105			0	16,399	06/01/2023.
31409K VM 6	FN 873720		..	12/01/2017.	MBS PAYMENT		44,353	44,353	49,022	44,577			(223)	(223)		44,353			0	1,532	06/01/2036.
31409L 7J 8	FN 874897		..	12/01/2017.	MBS PAYMENT		25,627	25,627	28,423	25,745			(118)	(118)		25,627			0	885	10/01/2037.
31409L Q7 3	FN 874478		..	12/01/2017.	MBS PAYMENT		22,864	22,864	24,550	22,941			(77)	(77)		22,864			0	735	04/01/2037.
31412Q 2W 8	FN 932389		..	12/01/2017.	MBS PAYMENT		32,791	32,791	32,805	32,810			(19)	(19)		32,791			0	699	01/01/2040.
31416N YV 8	FN AA5223		..	12/01/2017.	MBS PAYMENT		14,228	14,228	14,735	14,260			(32)	(32)		14,228			0	180	03/01/2039.
31416W T9 3	FN AB1475		..	12/01/2017.	MBS PAYMENT		51,318	51,318	53,111	51,497			(180)	(180)		51,318			0	1,207	09/01/2040.
31417A JK 6	FN AB3865		..	12/01/2017.	MBS PAYMENT		20,564	20,564	20,855	20,589			(25)	(25)		20,564			0	436	11/01/2041.
31417D KX 0	FN AB6609		..	12/01/2017.	MBS PAYMENT		885,998	885,998	901,706	887,560			(1,562)	(1,562)		885,998			0	15,831	10/01/2042.
31417Y SC 2	FN MA0514		..	12/01/2017.	MBS PAYMENT		14,338	14,338	14,397				(59)	(59)		14,338			0	292	09/01/2040.
31418A FD 5	FN MA1063		..	12/01/2017.	MBS PAYMENT		21,594	21,594	22,479	21,740			(147)	(147)		21,594			0	350	05/01/2022.
31418U WW 0	FN AD6960		..	12/01/2017.	MBS PAYMENT		26,413	26,413	26,953	26,484			(71)	(71)		26,413			0	622	07/01/2040.
31418W FJ 4	FN AD8268		..	12/01/2017.	MBS PAYMENT		23,216	23,216	23,740	23,264			(47)	(47)		23,216			0	598	09/01/2040.
31419J M8 8	FN AE7582		..	12/01/2017.	MBS PAYMENT		77,039	77,039	78,657	77,165			(126)	(126)		77,039			0	1,884	11/25/2040.
31419L C7 6	FN AE9093		..	12/01/2017.	MBS PAYMENT		36,669	36,669	37,600	36,751			(82)	(82)		36,669			0	696	12/01/2040.
34074M BN 0	FLORIDA ST HSG FIN CORP REVENU		..	07/03/2017.	CALLED BY ISSUER at 100.000		20,000	20,000	20,000	20,000				0		20,000			0	750	07/01/2039.
34074M CJ 8	FLORIDA ST HSG FIN CORP REVENU		..	07/03/2017.	CALLED BY ISSUER at 100.000		60,000	60,000	60,000	60,000				0		60,000			0	2,048	01/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REVENU		..	10/02/2017.	CALLED BY ISSUER at 100.000		40,000	40,000	40,000	40,000				0		40,000			0	1,264	01/01/2030.
342814 DS 6	MID-BAY BRIDGE AUTH-B		..	10/02/2017.	CALLED BY ISSUER at 100.000		665,000	665,000	665,000	665,000				0		665,000			0	25,164	10/01/2021.
358082 HV 0	FRESNO CA		..	03/22/2017.	STIFEL NICOLAUS & CO		5,995,688	5,610,000	5,998,044	5,832,735				0		5,832,735		162,952	162,952	116,775	06/01/2022.
373539 3C 7	GEORGIA HSG & FIN-B-2		..	07/03/2017.	CALLED BY ISSUER at 100.000		40,000	40,000	39,900	39,900			100	100		40,000			0	779	12/01/2034.
373539 D9 3	GEORGIA ST HSG & FIN AUTH REVE		..	07/03/2017.	CALLED BY ISSUER at 100.000		230,000	230,000	230,000	230,000				0		230,000			0	2,835	12/01/2042.
373539 SS 5	GA HSG AMT-SFM-SER D2		..	11/01/2017.	CALLED BY ISSUER at 100.000		15,000	15,000	15,169	15,021			(21)	(21)		15,000			0	394	12/01/2027.
381276 AC 8	GOLDEN VLY MN MF HSG REVENUE		..	12/20/2017.	CALLED BY ISSUER at 100.000		40,000	40,000	38,240	38,534			1,466	1,466		40,000			0	1,455	12/20/2041.
39081J AA 6	GREAT LAKES MI WTR AU		..	02/28/2017.	RAYMOND		543,450	500,000	537,390	537,123			(559)	(559)		536,564		6,886	6,886	8,750	07/01/2046.
40377Y AM 8	GYPSUM CO COPS		..	12/01/2017.	CALLED BY ISSUER at 100.000		250,000	250,000	246,483	247,893			2,107	2,107		250,000			0	12,500	12/01/2034.
45201L RH 0	ILLINOIS ST HSG DEV AUTH		..	12/26/2017.	CALLED BY ISSUER at 100.000		375,000	375,000	349,290	351,589			23,411	23,411		375,000			0	25,078	07/01/2047.
45201Y M9 5	IL HSG DEV AUTH-C		..	04/26/2017.	MORGAN KEEGAN & CO INC		923,620	1,000,000	1,000,000	1,000,000				0		1,000,000		(76,380)	(76,380)	18,858	02/01/2035.
45204E PQ 5	IL ST FIN AUTH-REF-A		..	05/31/2017.	VARIOUS		11,149,945	10,500,000	11,532,115	11,520,293			(4,215)	(4,215)		11,516,079		(366,134)	(366,134)	96,181	02/15/2045.
45213C AC 5	IL RECEIVABLE TRUST-T		..	11/27/2017.	CALLED BY ISSUER at 100.000		7,836,983	7,836,983	7,836,983	7,836,983				0		7,836,983			0	1,187,738	04/01/2018.
45213T AH 7	ILLINOIS REC TRUST II		..	12/29/2017.	CALLED BY ISSUER at 100.000		8,683,373	8,683,373	8,683,373					0		8,683,373			0	1,014,990	07/01/2018.
462590 HH 6	IOWA ST STUDENT LOAN LIQUIDITY		..	12/01/2017.	CALLED BY ISSUER at 100.000		265,000	265,000	258,894	262,513			2,487	2,487		265,000			0	10,763	12/01/2022.
54627A DD 6	LOUISIANA ST HSG FIN AGY SF MT		..	06/01/2017.	CALLED BY ISSUER at 100.000		255,000	255,000	251,813	253,026			1,974	1,974		255,000			0	6,630	06/01/2039.

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
563039 AL 0	MANHATTAN KS SALES TAX SPL OBL.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	145,000	145,000	144,094	144,858	.....	.....	.....	142	.....	145,000	.....	.....	.....	7,613	12/01/2026.
566736 CY 8	MARICOPA CNTY & PHOENIX AZ IND.....		..	09/01/2017.	CALLED BY ISSUER at 103.000.....	.....	200,850	195,000	180,352	181,905	.....	.....	.....	18,945	.....	200,850	.....	.....	.....	8,409	05/01/2040.
57419P MU 0	MD ST DEV-AMT-H.....		..	05/08/2017.	CALLED BY ISSUER at 100.000.....	.....	440,000	440,000	433,620	434,125	.....	.....	.....	5,875	.....	440,000	.....	.....	.....	15,198	09/01/2037.
57563R GR 4	MASSACHUSETTS ST EDUCTNL FING.....		..	01/03/2017.	CALLED BY ISSUER at 100.000.....	.....	10,000	10,000	10,270	10,131	.....	.....	.....	(131)	.....	10,000	.....	.....	.....	300	01/01/2028.
57563R HM 4	MASSACHUSETTS ST EDUCTNL FING.....		..	01/03/2017.	CALLED BY ISSUER at 100.000.....	.....	20,000	20,000	20,198	20,111	.....	.....	.....	(111)	.....	20,000	.....	.....	.....	520	01/01/2027.
57563R HN 2	MASSACHUSETTS ST EDUCTNL FING.....		..	01/03/2017.	CALLED BY ISSUER at 100.000.....	.....	85,000	85,000	85,000	85,000	.....	.....	.....	.....	.....	85,000	.....	.....	.....	2,231	01/01/2028.
57586P V3 7	MASSACHUSETTS ST HSG FIN AGY.....		..	09/01/2017.	CALLED BY ISSUER at 100.000.....	.....	105,000	105,000	105,000	105,000	.....	.....	.....	.....	.....	105,000	.....	.....	.....	500	12/01/2032.
57586P WJ 1	MASSACHUSETTS ST HSG FIN AGY.....		..	01/03/2017.	CALLED BY ISSUER at 100.000.....	.....	25,000	25,000	25,000	25,000	.....	.....	.....	.....	.....	25,000	.....	.....	.....	5	06/01/2040.
57587A GY 8	MA HSG FIN AGY -REF.....		..	01/06/2017.	CALLED BY ISSUER at 100.000.....	.....	55,000	55,000	55,000	55,000	.....	.....	.....	.....	.....	55,000	.....	.....	.....	23	12/01/2045.
592247 J4 3	MET PIER CAB-A-MCCORM.....		..	07/05/2017.	WELLS FARGO SECURITIES LLC.....	.....	14,518,750	25,000,000	12,906,750	12,913,872	.....	.....	.....	337,569	.....	13,251,440	.....	1,267,310	1,267,310	.....	06/15/2030.
592247 J9 2	MET PIER CAB-A-MCCORM.....		..	03/17/2017.	MERRILL LYNCH.....	.....	5,945,500	12,500,000	5,865,375	5,880,159	.....	.....	.....	63,146	.....	5,943,305	.....	2,195	2,195	.....	12/15/2032.
59447T KN 2	MI FIN AUTH-C2-REF.....		..	08/23/2017.	WELLS FARGO FINANCIAL US.....	.....	8,976,870	9,000,000	8,873,080	8,873,396	.....	.....	.....	3,921	.....	8,877,316	.....	99,554	99,554	268,043	11/01/2032.
594650 SH 7	MICHIGAN ST HSG DEV AUTH MF RE.....		..	10/20/2017.	CALLED BY ISSUER at 100.000.....	.....	300,000	300,000	296,250	298,001	.....	.....	.....	1,999	.....	300,000	.....	.....	.....	9,500	10/20/2035.
603798 AE 9	MINNEAPOLIS ST/SAINT PAUL HSG.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	393,456	393,456	377,718	379,716	.....	.....	.....	13,740	.....	393,456	.....	.....	.....	11,412	11/01/2038.
60415N 4Z 2	MINNESOTA ST HSG FIN AGY.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	85,000	85,000	85,000	85,000	.....	.....	.....	.....	.....	85,000	.....	.....	.....	3,473	07/01/2034.
60415N 5G 3	MINNESOTA ST HSG FIN AGY.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....	.....	50,000	.....	.....	.....	1,831	01/01/2040.
61212R Q5 8	MONTANA ST BRD OF HSG.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	10,000	10,000	10,000	10,000	.....	.....	.....	.....	.....	10,000	.....	.....	.....	470	12/01/2026.
61212W AL 9	MT BRD OF HSG-B1.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	80,000	80,000	80,314	80,285	.....	.....	.....	(285)	.....	80,000	.....	.....	.....	2,400	12/01/2038.
62889A AA 1	NGN 2010-A1 A.....		..	03/02/2017.	VARIOUS.....	.....	1,252,821	1,252,455	1,254,635	1,260,319	.....	.....	.....	1,061	.....	1,261,380	.....	(8,558)	(8,558)	3,188	12/07/2020.
641279 GB 4	NEVADA ST HSG DIV SF MTGE REVE.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	30,000	30,000	30,000	30,000	.....	.....	.....	.....	.....	30,000	.....	.....	.....	1,125	10/01/2034.
641279 GD 0	NEVADA ST HSG DIV SF MTGE REVE.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	25,000	25,000	25,000	25,000	.....	.....	.....	.....	.....	25,000	.....	.....	.....	1,148	10/01/2040.
641279 LQ 5	NEVADA ST HSG DIV SF.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	125,000	125,000	125,000	125,000	.....	.....	.....	.....	.....	125,000	.....	.....	.....	2,666	10/01/2044.
64577B TQ 7	NEW JERSEY ST ECON DE.....		..	08/30/2017.	WELLS FARGO FINANCIAL US.....	.....	5,794,650	5,000,000	5,259,500	5,258,202	.....	.....	.....	(13,913)	.....	5,244,289	.....	550,361	550,361	203,958	06/15/2030.
646080 JZ 5	NEW JERSEY ST HGR EDU ASSISTAN.....		..	07/03/2017.	CALLED BY ISSUER at 100.000.....	.....	35,000	35,000	35,000	35,000	.....	.....	.....	.....	.....	35,000	.....	.....	.....	681	12/01/2028.
646129 3K 0	NEW JERSEY ST HSG & MTGE FIN A.....		..	04/03/2017.	CALLED BY ISSUER at 100.000.....	.....	15,000	15,000	15,000	15,000	.....	.....	.....	.....	.....	15,000	.....	.....	.....	375	10/01/2034.
646129 4T 0	NEW JERSEY ST HSG & MTGE FIN A.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	.....	.....	5,000	.....	.....	.....	253	10/01/2039.
646129 5R 3	NEW JERSEY ST HSG & MTGE FIN A.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	20,000	20,000	20,000	20,000	.....	.....	.....	.....	.....	20,000	.....	.....	.....	1,000	10/01/2035.
646129 7A 8	NEW JERSEY ST HSG & MTGE FIN A.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....	.....	50,000	.....	.....	.....	1,913	10/01/2030.
647200 4N 1	NEW MEXICO ST MTGE FI.....		..	09/01/2017.	CALLED BY ISSUER at 100.000.....	.....	10,000	10,000	10,000	10,000	.....	.....	.....	.....	.....	10,000	.....	.....	.....	281	09/01/2041.
647200 MA 3	NEW MEXICO ST MTGE FIN AUTH.....		..	09/01/2017.	CALLED BY ISSUER at 100.000.....	.....	30,000	30,000	29,808	29,878	.....	.....	.....	122	.....	30,000	.....	.....	.....	1,250	09/01/2034.
647200 T4 6	NEW MEXICO ST MTGE FIN AUTH.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....	.....	50,000	.....	.....	.....	1,770	09/01/2042.
647200 UH 5	NEW MEXICO ST MTGE FIN AUTH.....		..	07/03/2017.	CALLED BY ISSUER at 100.000.....	.....	340,000	340,000	340,000	340,000	.....	.....	.....	.....	.....	340,000	.....	.....	.....	17,000	07/01/2028.
647200 UL 6	NEW MEXICO ST MTGE FIN AUTH.....		..	07/03/2017.	CALLED BY ISSUER at 100.000.....	.....	1,360,000	1,360,000	1,353,200	1,358,954	.....	.....	.....	1,046	.....	1,360,000	.....	.....	.....	68,680	07/01/2039.
649883 QS 7	NEW YORK ST MTGE AGY HOMEOWNER.....		..	12/21/2017.	CALLED BY ISSUER at 100.000.....	.....	875,000	875,000	821,744	825,070	.....	.....	.....	49,930	.....	875,000	.....	.....	.....	44,115	10/01/2040.
649883 WZ 4	NY MTGE AGY-181.....		..	08/10/2017.	CALLED BY ISSUER at 100.000.....	.....	735,000	735,000	735,000	735,000	.....	.....	.....	.....	.....	735,000	.....	.....	.....	27,788	10/01/2044.
650346 BY 4	NEWARK HGR EDU-B-TXBL.....		..	08/15/2017.	SINK.....	.....	285,000	285,000	285,000	285,000	.....	.....	.....	.....	.....	285,000	.....	.....	.....	17,100	08/15/2019.
658207 SW 6	NC HSG FIN AGY-37B.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	480,000	480,000	480,000	480,000	.....	.....	.....	.....	.....	480,000	.....	.....	.....	11,939	07/01/2041.
662352 AB 9	NORTHWELL HEALTHCARE INC.....		..	06/14/2017.	MERRILL LYNCH.....	.....	3,388,133	2,637,500	3,622,923	3,617,725	.....	.....	.....	(9,794)	.....	3,607,931	.....	(219,798)	(219,798)	102,731	11/01/2043.
67178K AA 8	OAK RIDGE IDA-TXBL.....		..	12/15/2017.	SINK.....	.....	527,533	527,533	606,003	530,897	.....	.....	.....	(3,364)	.....	527,533	.....	.....	.....	22,977	12/15/2032.
675553 AA 9	OCHSNER CLINIC FOUNDATIO.....		..	01/05/2017.	BARCLAYS AMERICAN.....	.....	5,824,057	4,974,000	6,081,461	6,068,721	.....	.....	.....	(498)	.....	6,068,223	.....	(244,166)	(244,166)	44,812	05/15/2045.
676900 PB 3	OHIO ST HSG FIN AGY MF HSG REV.....		..	08/21/2017.	CALLED BY ISSUER at 100.000.....	.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....	.....	50,000	.....	.....	.....	2,044	08/20/2034.
67756Q MV 6	OHIO ST HSG FIN AGY RSDL MTGE.....		..	09/01/2017.	CALLED BY ISSUER at 100.000.....		65,000	65,000	65,000	65,000						65,000				2,375	09/01/2029.

SCHEDULE D - PART 4

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description	Unrealized Valuation Increase (Decrease)									Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
67756Q	MW	4	OHIO ST HSG FIN AGY RSDL MTGE.....		09/01/2017.	CALLED BY ISSUER at 100.000.....		30,000	30,000	30,104	30,061			(61)		(61)	30,000			0	1,000	03/01/2040.
684518	BH	5	ORANGE CNTY FL SCH BRD LEASING.....		03/15/2017.	MATURITY.....		529,240	529,240	438,211	524,038		5,202		5,202		529,240			0		03/15/2017.
684518	BJ	1	ORANGE CNTY FL SCH BRD LEASING.....		06/15/2017.	MATURITY.....		529,240	529,240	433,014	517,848		11,392		11,392		529,240			0		06/15/2017.
684518	BK	8	ORANGE CNTY FL SCH BRD LEASING.....		09/15/2017.	MATURITY.....		529,240	529,240	427,880	511,719		17,521		17,521		529,240			0		09/15/2017.
684518	BL	6	ORANGE CNTY FL SCH BRD LEASING.....		12/15/2017.	MATURITY.....		529,240	529,240	422,805	505,651		23,589		23,589		529,240			0		12/15/2017.
731126	BG	2	POLK CNTY FL SCH BRD FING CORP.....		03/15/2017.	MATURITY.....		311,226	311,226	257,695	308,167		3,059		3,059		311,226			0		03/15/2017.
731126	BH	0	POLK CNTY FL SCH BRD FING CORP.....		06/15/2017.	MATURITY.....		311,226	311,226	254,639	304,527		6,699		6,699		311,226			0		06/15/2017.
731126	BJ	6	POLK CNTY FL SCH BRD FING CORP.....		09/15/2017.	MATURITY.....		311,226	311,226	251,620	300,923		10,303		10,303		311,226			0		09/15/2017.
731126	BK	3	POLK CNTY FL SCH BRD FING CORP.....		12/15/2017.	MATURITY.....		311,226	311,226	248,635	297,354		13,872		13,872		311,226			0		12/15/2017.
74442P	DH	5	PUBLIC FIN AUTH WI RE.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		100,000	100,000	100,000						0	100,000			0	1,854	10/01/2025.
745268	6K	3	PUERTO RICO ELEC PWR AUTH PWR.....		07/01/2017.	MATURITY.....		600,000	600,000	700,590	605,492		(5,492)		(5,492)		600,000			0	33,000	07/01/2017.
745268	8C	9	PUERTO RICO ELECTRIC POWER AUTHORITY.....		03/21/2017.	LOOP CAPITAL MARKETS.....		5,236,850	5,000,000	4,531,400	4,774,240		19,413		19,413		4,793,652		443,198	443,198	182,639	07/01/2019.
74526Q	DB	5	PR ELEC PWR-RR.....		10/18/2017.	CITIGROUP GLOBAL MARKETS INC.....		1,252,175	1,250,000	1,240,313	1,242,774		935		935		1,243,709		8,466	8,466	81,424	07/01/2022.
76221R	XP	3	RI HSG & MTGE-68C-AMT.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		35,000	35,000	35,000	35,000					0	35,000			0	1,147	10/01/2035.
771702	AG	2	ROCHESTER NY HSG AUTH.....		02/23/2017.	CALLED BY ISSUER at 100.000.....		4,200,000	4,200,000	3,782,240	3,851,969		348,031		348,031		4,200,000			0	34,545	12/20/2038.
771702	AH	0	ROCHESTER NY HSG AUTH.....		02/23/2017.	CALLED BY ISSUER at 100.000.....		1,900,000	1,900,000	1,693,641	1,715,419		184,581		184,581		1,900,000			0	15,960	12/20/2048.
794891	DN	8	SALINAS CA REDEV AGY.....		11/01/2017.	CALLED BY ISSUER at 71.404.....		21,421	30,000	13,723	21,067		354		354		21,421			0		11/01/2022.
797330	AA	5	SAN DIEGO TOBACCO SETTLEMENT.....		12/01/2017.	VARIOUS.....		19,076,825	16,985,000	19,295,285	19,211,821		(251,525)		(251,525)		18,960,296		116,529	116,529	799,006	06/01/2032.
81080L	AH	9	SCRANTON REDEV-AA.....		11/15/2017.	VARIOUS.....		278,810	280,000	274,782			994		994		275,777		3,033	3,033	7,040	11/15/2026.
833221	TA	2	SNOHOMISH CNTY WA SCH DIST #20.....		03/15/2017.	MATURITY.....		258,622	258,622	214,139	256,080		2,542		2,542		258,622			0		03/15/2017.
833221	TB	0	SNOHOMISH CNTY WA SCH DIST #20.....		06/15/2017.	MATURITY.....		258,622	258,622	211,599	253,055		5,567		5,567		258,622			0		06/15/2017.
833221	TC	8	SNOHOMISH CNTY WA SCH DIST #20.....		09/15/2017.	MATURITY.....		258,622	258,622	209,091	250,060		8,562		8,562		258,622			0		09/15/2017.
833221	TD	6	SNOHOMISH CNTY WA SCH DIST #20.....		12/15/2017.	MATURITY.....		258,622	258,622	206,611	247,095		11,527		11,527		258,622			0		12/15/2017.
837114	HG	5	SOUTH CAROLINA ST EDU ASSISTAN.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		95,000	95,000	93,826	94,443		557		557		95,000			0	3,444	10/01/2029.
86606M	AH	1	SUMMIT CNTY OH PORT AUTH MF HS.....		11/15/2017.	CALLED BY ISSUER at 100.000.....		2,809,300	2,755,000	2,564,630	2,589,611		219,689		219,689		2,809,300			0	151,790	03/20/2048.
88045R	B6	8	TN HSG DEV AGY-A.....		12/01/2017.	CALLED BY ISSUER at 100.000.....		110,000	110,000	110,000	110,000					0	110,000			0	3,345	01/01/2035.
88045R	FZ	0	TENNESSEE ST HSG DEV AGY.....		08/01/2017.	CALLED BY ISSUER at 100.000.....		35,000	35,000	35,333	35,091		(91)		(91)		35,000			0	1,445	07/01/2034.
880461	GW	2	TENNESSEE HSG DEV AGY.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		25,000	25,000	25,000	25,000					0	25,000			0	778	07/01/2035.
882756	2Q	1	TX PUB FIN AUTH-TXBL.....		05/18/2017.	RAYMOND.....		2,127,500	2,000,000	2,120,000	2,113,316		(17,601)		(17,601)		2,095,715		31,785	31,785	147,583	07/01/2024.
882756	2R	9	TX PUB FIN AUTH-TXBL.....		07/01/2017.	MATURITY.....		5,200,000	5,200,000	5,200,000	5,200,000					0	5,200,000			0	273,000	07/01/2017.
88275A	BJ	8	TEXAS ST DEPT OF HSG & CMNTY A.....		06/20/2017.	CALLED BY ISSUER at 100.000.....		5,520,000	5,520,000	5,420,640	5,451,521		68,479		68,479		5,520,000			0	144,900	06/20/2047.
91412G	HA	6	UNIV OF CA-TXBL-AD.....		05/18/2017.	RAYMOND.....		3,629,475	3,566,000	4,068,699	4,068,699		(99)		(99)		4,068,600		(439,125)	(439,125)	90,468	05/15/2112.
914713	ZZ	8	UNIV OF NORTH CAROLINA NC AT C.....		12/01/2017.	CALLED BY ISSUER at 100.000.....		5,000,000	5,000,000	5,343,100	5,048,080		(48,080)		(48,080)		5,000,000			0	250,000	12/01/2031.
917436	2C	0	UTAH ST HSG CORP SF MTGE REVEN.....		07/03/2017.	CALLED BY ISSUER at 100.000.....		10,000	10,000	10,000	10,000					0	10,000			0	394	01/01/2025.
917436	P6	8	UTAH ST HSG CORP SF MTGE REVEN.....		07/03/2017.	CALLED BY ISSUER at 100.000.....		25,000	25,000	25,000	25,000					0	25,000			0	1,000	07/01/2031.
917436	W3	7	UTAH ST HSG CORP SF MTGE REVEN.....		07/03/2017.	CALLED BY ISSUER at 100.000.....		40,000	40,000	40,000	40,000					0	40,000			0	1,150	07/01/2034.
927676	RZ	1	VIRGIN ISLDS-B-AGM-CR.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		95,000	95,000	96,867			(1,867)		(1,867)		95,000			0	4,988	10/01/2027.
92812Q	7J	0	VA HSG DEV AUTH.....		10/16/2017.	CALLED BY ISSUER at 100.000.....		465,000	465,000	465,000	465,000					0	465,000			0	17,197	10/01/2031.
93978X	AX	8	WASHINGTON ST HSG FIN COMMISSI.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		145,000	145,000	145,000	145,000					0	145,000			0	5,106	04/01/2028.
944488	QL	2	WAYNE CNTY-BLDG-JAIL.....		12/01/2017.	CALLED BY ISSUER at 100.000.....		110,000	110,000	125,331			(15,331)		(15,331)		110,000			0	9,115	12/01/2025.
95805M	BA	5	WSTRN CONTRA COSTA CA TRANSPRT.....		05/01/2017.	CALLED BY ISSUER at 100.000.....		55,000	55,000	54,725	55,000					0	55,000			0	1,375	05/01/2023.
976904	A3	6	WISCONSIN ST HSG & EC.....		06/01/2017.	CALLED BY ISSUER at 100.000.....		180,000	180,000	180,000	180,000					0	180,000			0	3,674	11/01/2030.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
977100 BY 1	WISCONSIN ST GEN FUND ANNUAL A.....		..	02/03/2017.	EXCHANGE.....	.....	.....307,795	300,000	326,100	308,069	.....	.....	.....	.....(274)	.....	.....307,795	.....	.....	.....0	4,600	05/01/2033.
98322Q JR 9	WYOMING CMNTY DEV-AMT.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....780,000	780,000	781,950	781,678	.....	.....(1,678)	.....	.....(1,678)	.....	.....780,000	.....	.....	.....0	12,037	06/01/2030.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....		..			.....	....241,751,637	251,565,175	238,228,910	226,804,682	0	1,322,220	0	1,322,220	0	240,531,611	0	1,220,024	1,220,024	..7,477,365	XXX

Bonds - Industrial and Miscellaneous

00027@ AA 5	AAAH I ACQUISITION CORPORATION.....		..	12/29/2017.	VARIOUS.....	.....	.....3,773,286	3,804,609	3,770,199	25,232	.....	.....396	.....	.....396	.....	.....3,773,286	.....	.....	.....0	1,507	12/14/2021.
00027@ AB 3	AAAH I ACQUISITION CORPORATION.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....175	175	175	.....	.....	.....	.....	.....0	.....	.....175	.....	.....	.....0	8	12/15/2021.
00084G AG 8	ACASC 2014-2A D.....		..	03/28/2017.	MBS PAYMENT.....	.....	.....2,000,000	2,000,000	1,890,559	1,907,869	.....	.....92,131	.....	.....92,131	.....	.....2,000,000	.....	.....	.....0	43,577	01/15/2027.
00095@ AA 2	ADCS CLINICS - TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....16,092	16,092	15,887	15,903	.....	.....188	.....	.....188	.....	.....16,092	.....	.....	.....0	1,011	05/18/2022.
00095@ AC 8	ADCS CLINICS - REV.....		..	03/08/2017.	CALLED BY ISSUER at 100.000.....	.....	.....31,446	31,446	31,446	31,446	.....	.....	.....	.....0	.....	.....31,446	.....	.....	.....0	.....	05/18/2022.
00095@ AD 6	ADCS CLINICS - DD TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....93,344	93,344	93,344	59,955	.....	.....	.....	.....0	.....	.....93,344	.....	.....	.....0	16,970	05/18/2022.
00105H EA 0	AFC 1999-2 2A.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....265,753	265,756	220,576	262,971	.....	.....2,782	.....	.....2,782	.....	.....265,753	.....	.....	.....0	2,838	06/25/2029.
00105H EJ 1	AFC 2000-2 1A.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....18,864	18,864	15,657	18,592	.....	.....271	.....	.....271	.....	.....18,864	.....	.....	.....0	151	06/25/2030.
00125@ AA 6	AGS RCM HEALTHCARE - TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....9,975	9,975	9,855	.....	.....	.....120	.....	.....120	.....	.....9,975	.....	.....	.....0	290	08/17/2023.
00138C AB 4	AIG GLOBAL FUNDING.....		..	08/17/2017.	UBS SECURITIES.....	.....	.....1,964,200	2,000,000	1,996,300	1,996,467	.....	.....457	.....	.....457	.....	.....1,996,924	.....	.....(32,724)	(32,724)	33,356	10/06/2021.
00176C AG 6	AMMC 2013-12A D1.....		..	11/10/2017.	CALLED BY ISSUER at 100.000.....	.....	.....6,800,000	6,800,000	6,584,750	6,655,695	.....	.....144,305	.....	.....144,305	.....	.....6,800,000	.....	.....	.....0	334,593	05/10/2025.
001957 BD 0	AT&T CORP.....		..	12/05/2017.	CORPORATE ACTIONS.....	.....	.....5,715	4,000	4,612	4,504	.....	.....(14)	.....	.....(14)	.....	.....4,489	.....	.....1,226	1,226	345	11/15/2031.
00206R AJ 1	AT&T INC.....		..	02/17/2017.	MILLENNIUM ADVISORS.....	.....	.....113,951	110,000	132,957	114,683	.....	.....(548)	.....	.....(548)	.....	.....114,135	.....	.....(184)	(184)	3,294	02/01/2018.
00206R BD 3	AT&T INC.....		..	07/21/2017.	VARIOUS.....	.....	.....1,501,755	1,500,000	1,537,875	1,522,772	.....	.....(1,068)	.....	.....(1,068)	.....	.....1,521,704	.....	.....(19,949)	(19,949)	34,792	02/15/2022.
00206R CN 0	AT&T INC.....		..	01/04/2017.	BANK AMERICA.....	.....	.....221,085	230,000	229,319	229,418	.....	.....1	.....	.....1	.....	.....229,420	.....	.....(8,334)	(8,334)	1,173	05/15/2025.
00206R CP 5	AT&T INC.....		..	07/27/2017.	VARIOUS.....	.....	.....1,474,595	1,540,000	1,534,032	1,090,707	.....	.....80	.....	.....80	.....	.....1,534,076	.....	.....(59,481)	(59,481)	15,330	05/15/2035.
00206R CQ 3	AT&T INC.....		..	01/13/2017.	JEFFERIES & CO.....	.....	.....9,533	10,000	8,810	8,825	.....	.....1	.....	.....1	.....	.....8,826	.....	.....707	707	84	05/15/2046.
00206R DJ 8	AT&T INC.....		..	04/24/2017.	VARIOUS.....	.....	.....134,444	150,000	153,381	153,384	.....	.....(5)	.....	.....(5)	.....	.....153,379	.....	.....(18,935)	(18,935)	3,735	03/09/2048.
00206R EN 8	AT&T INC.....		..	07/28/2017.	VARIOUS.....	.....	.....140,469	140,000	139,751	.....	.....	.....0	.....	.....0	.....	.....139,751	.....	.....718	718	.....	08/14/2037.
00206R FM 9	AT&T INC.....		..	12/05/2017.	CORPORATE ACTIONS.....	.....	.....25	25	25	.....	.....	.....	.....	.....0	.....	.....25	.....	.....	.....0	.....	11/15/2046.
00214C BF 1	ASG 2013-2 2M30.....		..	11/30/2017.	MBS PAYMENT.....	.....	.....	.....110,957	62,966	(902)	.....	.....902	.....	.....902	.....	.....	.....	.....	.....0	3,168	11/28/2035.
00249* AA 9	AXA EQUITABLE LIFE INS. (POWELL-WHITE)...		..	12/01/2017.	MBS PAYMENT.....	.....	.....2,200	2,200	923	2,158	.....	.....42	.....	.....42	.....	.....2,200	.....	.....	.....0	.....	03/01/2032.
00249* AC 5	AXA EQUITABLE LIFE INSUR CO.....		..	01/05/2017.	MATURITY.....	.....	.....53,341	53,341	41,409	53,297	.....	.....44	.....	.....44	.....	.....53,341	.....	.....	.....0	.....	01/05/2017.
00249* AD 3	AXA EQUITABLE LIFE INSUR CO.....		..	12/05/2017.	MBS PAYMENT.....	.....	.....46,229	46,229	31,980	49,852	.....	.....(3,624)	.....	.....(3,624)	.....	.....46,229	.....	.....	.....0	.....	12/05/2026.
00249* AE 1	AXA EQUITABLE LIFE INS CO (SCHWARZER)...		..	12/05/2017.	MBS PAYMENT.....	.....	.....15,059	15,059	8,824	14,964	.....	.....95	.....	.....95	.....	.....15,059	.....	.....	.....0	.....	12/05/2026.
002824 BF 6	ABBOTT LABORATORIES.....		..	02/07/2017.	CREDIT SUISSE FIRST BOSTON.....	.....	.....1,985,780	2,000,000	1,985,120	1,985,257	.....	.....137	.....	.....137	.....	.....1,985,393	.....	.....387	387	16,250	11/30/2026.
002824 BG 4	ABBOTT LABORATORIES.....		..	01/11/2017.	CITI.....	.....	.....20,417	20,000	19,872	19,872	.....	.....	.....	.....0	.....	.....19,873	.....	.....544	544	145	11/30/2036.
002824 BH 2	ABBOTT LABORATORIES.....		..	01/31/2017.	VARIOUS.....	.....	.....151,248	150,000	148,832	148,834	.....	.....2	.....	.....2	.....	.....148,836	.....	.....2,412	2,412	1,428	11/30/2046.
00287Y AR 0	ABBVIE INC.....		..	01/20/2017.	DEUTSCHE BANK.....	.....	.....146,480	150,000	148,964	149,018	.....	.....2	.....	.....2	.....	.....149,020	.....	.....(2,540)	(2,540)	1,331	05/14/2035.
00434N AA 3	ACCESS MIDSTREAM PARTNER.....		..	07/03/2017.	CALLED BY ISSUER at 103.831.....	.....	.....1,557,465	1,500,000	1,537,500	1,536,023	.....	.....21,442	.....	.....21,442	.....	.....1,557,465	.....	.....	.....0	46,313	05/15/2023.
00440E AV 9	ACE INA HOLDINGS.....		..	07/27/2017.	J.P. MORGAN.....	.....	.....82,489	80,000	79,754	79,778	.....	.....12	.....	.....12	.....	.....79,789	.....	.....2,699	2,699	1,995	05/03/2026.
00441Y AD 4	ACE 2006-OP2 A2C.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....680,168	680,168	425,955	657,870	.....	.....22,298	.....	.....22,298	.....	.....680,168	.....	.....	.....0	4,427	08/25/2036.
004421 EZ 2	ACE 2004-OP1 M4.....		..	05/03/2017.	STIFEL NICOLAUS & CO.....	.....	.....592,056	665,232	574,594	599,899	.....	.....727	.....	.....727	.....	.....600,626	.....	.....(8,570)	(8,570)	9,360	05/25/2034.
004421 MJ 9	ACE 2005-HE2 M7.....		..	08/25/2017.	MBS PAYMENT.....	.....	.....61,120	.....	.....13,108	(278)	34	(129)	.....	.....(95)	.....	.....	.....	.....	.....0	439	04/25/2035.
004421 XF 5	ACE 2006-ASP2 A2D.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....558,480	558,480	220,949	527,322	.....	.....31,158	.....	.....31,158	.....	.....558,480	.....	.....	.....0	3,691	03/25/2036.
004422 AE 1	ACE 2006-ASP5 A2C.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....226,731	226,731	125,150	.....	.....	.....390	.....	.....390	.....	.....226,731	.....	.....	.....0	448	10/25/2036.
00442B AB 7	ACE SECURITIES CORP.....		..	12/26/2017.	MBS PAYMENT.....	.....	.....39,793	39,793	20,986	.....	.....	.....39	.....	.....39	.....	.....39,793	.....	.....	.....0	54	10/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00506@ AA 5	ACTIVE DAY - DDTL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	1,992	1,992	1,992	1,363	.....	.....	.....	0	.....	1,992	.....	.....	0	75	12/08/2021.
00506@ AC 1	ACTIVE DAY TL.....	.....	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	25,667	25,667	25,335	25,479	.....	187	.....	187	.....	25,667	.....	.....	0	934	12/08/2021.
00507V AJ 8	ACTIVISION BLIZZARD.....	.....	06/06/2017.	EXCHANGE.....	.....	1,251,290	1,250,000	1,251,338	1,251,328	.....	(38)	.....	(38)	.....	1,251,290	.....	.....	0	30,340	09/15/2026.
007034 AJ 0	ARMT 2006-2 3A1.....	.....	12/01/2017.	MBS PAYMENT.....	.....	1,064,262	1,162,807	740,567	1,021,023	.....	43,239	.....	43,239	.....	1,064,262	.....	.....	0	19,837	05/25/2036.
007036 HB 5	ARMT 2005-2 6M3.....	.....	06/16/2017.	MIZUHO SECURITIES.....	.....	819,483	1,327,098	470,418	477,115	.....	4,038	.....	4,038	.....	481,154	.....	338,329	338,329	14,378	06/25/2035.
007036 LX 2	ARMT 2005-5 6A21.....	.....	12/25/2017.	MBS PAYMENT.....	.....	55,619	55,619	19,606	46,291	.....	9,329	.....	9,329	.....	55,619	.....	.....	0	335	09/25/2035.
007036 TH 9	ARMT 2005-10 3A31.....	.....	12/01/2017.	MBS PAYMENT.....	.....	989,586	1,000,692	846,089	939,703	.....	49,883	.....	49,883	.....	989,586	.....	.....	0	20,226	01/25/2036.
007037 AE 4	ARMT 2007-1 5A1.....	.....	12/25/2017.	MBS PAYMENT.....	.....	229,764	250,764	183,747	224,239	.....	5,525	.....	5,525	.....	229,764	.....	.....	0	1,510	03/25/2037.
007037 BJ 2	ARMT 2007-1 5A31.....	.....	12/25/2017.	MBS PAYMENT.....	.....	245,635	268,086	196,439	239,710	.....	5,925	.....	5,925	.....	245,635	.....	.....	0	1,600	03/25/2037.
00703R AE 0	ARMT 2007-3 2A1.....	.....	12/01/2017.	MBS PAYMENT.....	.....	403,454	459,177	240,191	240,191	.....	19,163	.....	19,163	.....	259,354	.....	144,100	144,100	12,537	11/25/2037.
00770S AB 2	ADVANCEPIERRE FOODS.....	.....	06/08/2017.	CALLED BY ISSUER at 100.000.....	.....	96,577	96,577	95,531	96,577	.....	.....	.....	0	.....	96,577	.....	.....	0	1,965	07/10/2017.
00817Y AW 8	AETNA INC.....	.....	03/16/2017.	VARIOUS.....	.....	80,835	80,000	80,800	80,787	.....	(1)	.....	(1)	.....	80,786	.....	49	49	522	06/15/2026.
00817Y AX 6	AETNA INC.....	.....	02/15/2017.	VARIOUS.....	.....	20,228	20,000	19,714	19,715	.....	1	.....	1	.....	19,716	.....	512	512	149	06/15/2046.
01026C AD 3	ALABAMA ECON SETTLEME.....	.....	04/19/2017.	VARIOUS.....	.....	2,593,615	2,500,000	2,511,865	2,511,836	.....	(193)	.....	(193)	.....	2,511,644	.....	81,971	81,971	34,637	09/15/2032.
01310T AP 4	ALBERTSONS HOLDINGS LLC.....	.....	12/29/2017.	VARIOUS.....	.....	28,373	28,373	27,947	28,157	.....	216	.....	216	.....	28,373	.....	.....	0	737	08/08/2021.
013817 AV 3	ALCOA INC.....	.....	06/28/2017.	CITIGROUP GLOBAL MARKETS.....	.....	882,525	840,000	852,600	849,985	.....	(1,130)	.....	(1,130)	.....	848,855	.....	33,670	33,670	32,414	04/15/2021.
01749L AG 2	ALLEG 2014-1A C.....	.....	02/09/2017.	MBS PAYMENT.....	.....	9,500,000	9,500,000	9,493,125	9,439,579	.....	60,421	.....	60,421	.....	9,500,000	.....	.....	0	148,077	01/21/2027.
018490 AP 7	ALLERGAN INC.....	.....	04/05/2017.	J.P. MORGAN.....	.....	79,694	80,000	79,834	79,965	.....	8	.....	8	.....	79,974	.....	(280)	(280)	603	03/15/2018.
02001@ AE 3	ALLSTATE LIFE INSURANCE (HOSPEDALES)....	.....	12/15/2017.	MBS PAYMENT.....	.....	9,600	9,600	5,460	9,325	.....	275	.....	275	.....	9,600	.....	.....	0	.....	03/15/2025.
02001@ AF 0	ALLSTATE LIFE INSURANCE (MINER).....	.....	11/01/2017.	MBS PAYMENT.....	.....	8,667	8,667	5,095	8,445	.....	222	.....	222	.....	8,667	.....	.....	0	.....	04/01/2024.
02001@ AG 8	ALLSTATE LIFE INS CO OF NEW YORK (MINER) ..	.....	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
02001@ AH 6	ALLSTATE LIFE INS CO (MERCEDES).....	.....	12/28/2017.	MBS PAYMENT.....	.....	9,600	9,600	6,584	9,362	.....	238	.....	238	.....	9,600	.....	.....	0	.....	04/01/2024.
02001@ AJ 2	ALLSTATE LIFE INS CO NEW YORK (MCGRADY) ..	.....	12/22/2017.	MBS PAYMENT.....	.....	2,662	2,662	1,190	2,615	.....	47	.....	47	.....	2,662	.....	.....	0	.....	07/30/2033.
02001@ AM 5	ALLSTATE LIFE INS CO OF NY (MERCEDES)....	.....	12/15/2017.	MBS PAYMENT.....	.....	7,200	7,200	4,518	7,016	.....	184	.....	184	.....	7,200	.....	.....	0	.....	12/22/2027.
02001@ AP 8	ALLSTATE LIFE INS CO NEW YORK (SINERA)...	.....	04/25/2017.	MBS PAYMENT.....	.....	5,670	5,670	3,014	5,539	.....	131	.....	131	.....	5,670	.....	.....	0	.....	09/15/2028.
02001@ AQ 6	ALLSTATE LIFE INS CO OF NEW YORK (RIVAS) ..	.....	12/09/2017.	MBS PAYMENT.....	.....	30,000	30,000	20,628	31,622	.....	(1,622)	.....	(1,622)	.....	30,000	.....	.....	0	.....	04/25/2020.
02001@ AR 4	ALLSTATE LIFE INS CO OF NY (LABOSSIERE)...	.....	12/17/2017.	MBS PAYMENT.....	.....	12,036	12,036	4,781	11,870	.....	166	.....	166	.....	12,036	.....	.....	0	.....	01/09/2043.
02001@ AU 7	ALLSTATE LIFE INSURANCE CO OF NY (FURSE) ..	.....	12/18/2017.	MBS PAYMENT.....	.....	6,600	6,600	3,973	6,466	.....	134	.....	134	.....	6,600	.....	.....	0	.....	10/17/2031.
02001@ AX 1	ALLSTATE LIFE INS CO OF NY (HERNANDEZ)...	.....	12/07/2017.	MBS PAYMENT.....	.....	14,000	14,000	8,519	13,587	.....	413	.....	413	.....	14,000	.....	.....	0	.....	08/18/2025.
02001@ AY 9	ALLSTATE SETTLEMENT CORP (ACOSTA).....	.....	12/12/2017.	MBS PAYMENT.....	.....	2,688	2,688	1,641	2,624	.....	64	.....	64	.....	2,688	.....	.....	0	.....	01/07/2029.
02003@ AG 6	ALLSTATE LIFE INSURANCE (MCCRAY).....	.....	12/27/2017.	MBS PAYMENT.....	.....	10,488	10,488	5,098	10,298	.....	190	.....	190	.....	10,488	.....	.....	0	.....	03/12/2035.
02003@ AH 4	ALLSTATE LIFE INSURANCE (TURNER).....	.....	12/05/2017.	MBS PAYMENT.....	.....	4,638	4,638	1,647	4,558	.....	80	.....	80	.....	4,638	.....	.....	0	.....	08/27/2035.
02003@ AM 3	ALLSTATE LIFE INSURANCE (WALKER).....	.....	12/05/2017.	MBS PAYMENT.....	.....	1,270	1,270	889	1,200	.....	70	.....	70	.....	1,270	.....	.....	0	.....	11/03/2022.
02003@ AN 1	ALLSTATE LIFE INSURANCE (MOORE).....	.....	08/15/2017.	MBS PAYMENT.....	.....	4,000	4,000	2,347	3,919	.....	81	.....	81	.....	4,000	.....	.....	0	.....	03/15/2023.
02003@ AT 8	ALLSTATE LIFE INSURANCE (MCGRADY).....	.....	12/01/2017.	MBS PAYMENT.....	.....	3,215	3,215	1,771	3,139	.....	76	.....	76	.....	3,215	.....	.....	0	.....	12/01/2028.
02003@ AU 5	ALLSTATE LIFE INSURANCE (DUNN).....	.....	12/22/2017.	MBS PAYMENT.....	.....	4,709	4,709	2,607	4,593	.....	115	.....	115	.....	4,709	.....	.....	0	.....	04/22/2028.
02003@ AV 3	ALLSTATE LIFE INSURANCE (DELONEY).....	.....	12/15/2017.	MBS PAYMENT.....	.....	6,008	6,008	2,862	5,878	.....	130	.....	130	.....	6,008	.....	.....	0	.....	02/15/2030.
02003@ AW 1	ALLSTATE LIFE INSURANCE (DELONEY).....	.....	12/26/2017.	MBS PAYMENT.....	.....	1,200	1,200	398	1,183	.....	17	.....	17	.....	1,200	.....	.....	0	.....	11/26/2039.
02003@ AX 9	ALLSTATE LIFE INSURANCE (CRUSE).....	.....	03/13/2017.	MATURITY.....	.....	55,085	55,085	38,037	54,279	.....	805	.....	805	.....	55,085	.....	.....	0	.....	03/13/2017.
02003@ AX 9	ALLSTATE LIFE INSURANCE (COOK, JR.).....	.....	03/12/2017.	MATURITY.....	.....	145,000	145,000	103,229	143,064	.....	1,936	.....	1,936	.....	145,000	.....	.....	0	.....	03/12/2017.

SCHEDULE D - PART 4

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

E14.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02003@ AY 7		ALLSTATE LIFE INSURANCE (DEANE).....	..	12/19/2017.	MBS PAYMENT.....		10,151	10,151	6,445	9,839				312		10,151			0		08/19/2021.
02003@ AZ 4		ALLSTATE LIFE INSURANCE (MONROE, JR.)....	..	12/07/2017.	MBS PAYMENT.....		6,699	6,699	4,584	6,479			219	219		6,699			0		04/07/2022.
02003@ BA 8		ALLSTATE LIFE INSURANCE (GUERRERO).....	..	12/01/2017.	MBS PAYMENT.....		3,600	3,600	1,885	3,526			74	74		3,600			0		06/01/2033.
02003@ BB 6		ALLSTATE LIFE INSURANCE (MOORE).....	..	12/01/2017.	MBS PAYMENT.....		4,200	4,200	2,570	4,094			106	106		4,200			0		05/01/2027.
02003@ BC 4		ALLSTATE LIFE INSURANCE (BEASLEY).....	..	09/18/2017.	MBS PAYMENT.....		12,500	12,500	6,930	12,475			25	25		12,500			0		09/18/2022.
02003@ BE 0		ALLSTATE LIFE INSURANCE (BURFORD).....	..	12/18/2017.	MBS PAYMENT.....		4,125	4,125	2,271	4,030			94	94		4,125			0		07/18/2031.
02003@ BF 7		ALLSTATE LIFE INSURANCE (MOORE).....	..	12/01/2017.	MBS PAYMENT.....		4,920	4,920	3,053	4,796			124	124		4,920			0		08/01/2027.
02003@ BH 3		ALLSTATE LIFE INSURANCE (TAYLOR).....	..	12/01/2017.	MBS PAYMENT.....		8,140	8,140	3,918	7,972			168	168		8,140			0		06/01/2031.
02003@ BK 6		ALLSTATE LIFE INSURANCE (GALINDO).....	..	12/16/2017.	MBS PAYMENT.....		5,519	5,519	2,687	5,354			165	165		5,519			0		03/16/2028.
02003@ BM 2		ALLSTATE LIFE INSURANCE (MCGRADY).....	..	12/01/2017.	MBS PAYMENT.....		4,940	4,940	2,878	4,821			120	120		4,940			0		12/01/2027.
02003@ BN 0		ALLSTATE LIFE INSURANCE COMPANY (SPARKS)	..	06/02/2017.	MATURITY.....																
							125,000	125,000	89,582	121,495			3,505	3,505		125,000			0		06/02/2017.
02003@ BQ 3		ALLSTATE LIFE INSURANCE CO (TURNER-POPE)	..	12/01/2017.	MBS PAYMENT.....																
							6,807	6,808	4,658	6,545			263	263		6,807			0		10/01/2020.
02003@ BR 1		ALLSTATE LIFE INSURANCE COMPANY (KIMBLE)	..	12/13/2017.	MBS PAYMENT.....																
							6,000	6,000	3,679	5,867			133	133		6,000			0		01/13/2028.
02003@ BU 4		ALLSTATE LIFE INS CO (ORTIZ).....	..	12/01/2017.	MBS PAYMENT.....		21,800	21,800	12,720	22,705		(905)		(905)		21,800			0		01/01/2029.
02003@ BX 8		ALLSTATE LIFE INS CO (RODRIGUES).....	..	12/05/2017.	MBS PAYMENT.....		5,820	5,820	3,237	5,690			130	130		5,820			0		05/05/2031.
02003@ CA 7		ALLSTATE LIFE INS CO (FARREN).....	..	12/22/2017.	MBS PAYMENT.....		1,200	1,200	741	1,165			35	35		1,200			0		06/22/2020.
02003@ CC 3		ALLSTATE LIFE INS CO (COWART).....	..	12/02/2017.	MBS PAYMENT.....		12,000	12,000	4,752	11,791			209	209		12,000			0		10/02/2036.
02003@ CF 6		ALLSTATE LIFE INS CO (WILLIAMS).....	..	12/11/2017.	MBS PAYMENT.....		5,245	5,245	3,095	5,114			131	131		5,245			0		12/11/2025.
02003@ CG 4		ALLSTATE LIFE INS CO (ISEMAN).....	..	12/22/2017.	MBS PAYMENT.....		3,606	3,606	1,975	3,526			79	79		3,606			0		08/22/2029.
02003@ CN 9		ALLSTATE LIFE INSURANCE COMPANY (YBARRA)	..	12/01/2017.	MBS PAYMENT.....																
							9,600	9,600	5,342	9,403			197	197		9,600			0		12/01/2030.
02003@ CP 4		ALLSTATE LIFE INSURANCE CO (HAMILTON)...	..	12/10/2017.	MBS PAYMENT.....		32,580	32,580	21,901	34,479			(1,899)	(1,899)		32,580			0		01/10/2026.
02003@ CQ 2		ALLSTATE LIFE INSUR CO (ALVARADO-MEDINA)	..	12/10/2017.	MBS PAYMENT.....																
							7,301	7,301	4,331	7,152			149	149		7,301			0		12/10/2031.
02003@ CS 8		ALLSTATE LIFE INSURANCE CO (BEAUFORD)...	..	12/01/2017.	MBS PAYMENT.....		26,908	26,908	16,385	26,365			543	543		26,908			0		03/01/2031.
02003@ CT 6		ALLSTATE LIFE INSURANCE CO (WILLIAMS)....	..	04/28/2017.	MBS PAYMENT.....		36,850	36,850	22,823	41,576			(4,726)	(4,726)		36,850			0		04/28/2023.
02003@ CU 3		ALLSTATE LIFE INSURANCE COMPANY (GEROW)	..	12/03/2017.	MBS PAYMENT.....																
							4,200	4,200	2,277	4,111			89	89		4,200			0		04/03/2031.
02003@ CV 1		ALLSTATE LIFE INSURANCE COMPANY (YBARRA)	..	12/01/2017.	MBS PAYMENT.....																
							8,616	8,617	4,683	8,449			167	167		8,616			0		04/01/2031.
02003@ CW 9		ALLSTATE LIFE INSURANCE COMPANY (ORTIZ)	..	12/01/2017.	MBS PAYMENT.....																
							6,000	6,000	2,157	5,907			93	93		6,000			0		11/01/2037.
02003@ CX 7		ALLSTATE LIFE INSURANCE CO (WATKINS).....	..	12/18/2017.	MBS PAYMENT.....		8,382	8,382	3,686	8,238			144	144		8,382			0		12/18/2039.
02003@ DB 4		ALLSTATE LIFE INSURANCE CO (BRACKNEY)...	..	12/12/2017.	MBS PAYMENT.....		40,000	40,000	24,535	43,093			(3,093)	(3,093)		40,000			0		12/12/2022.
02003@ DD 0		ALLSTATE LIFE INSURANCE COMPANY (BROWN)	..	12/01/2017.	MBS PAYMENT.....																
							13,713	13,713	5,190	13,504			209	209		13,713			0		09/01/2038.
02003@ DE 8		ALLSTATE LIFE INSURANCE CO (SEDILLO).....	..	12/15/2017.	MBS PAYMENT.....		9,784	9,784	6,441	9,514			271	271		9,784			0		12/15/2025.
02003@ DF 5		ALLSTATE LIFE INSURANCE CO (KINONEN).....	..	12/30/2017.	MBS PAYMENT.....		4,800	4,800	2,911	4,667			133	133		4,800			0		01/30/2024.
02003@ DG 3		ALLSTATE LIFE INSURANCE COMPANY (YBARRA)	..	12/01/2017.	MBS PAYMENT.....																
							6,000	6,000	3,465	5,874			126	126		6,000			0		12/01/2030.

SCHEDULE D - PART 4

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

E14.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02003@ DH 1	ALLSTATE LIFE INSURANCE CO (WATKINS).....		..	12/03/2017.	MBS PAYMENT.....	.....	.....1,668	1,668	763	1,634	.....	.....34	.....	.....34	.....	.....1,668	.....	.....	.....0	.....	12/03/2034.
02003@ DL 2	ALLSTATE LIFE INSURANCE CO (BRADLEY).....		..	09/28/2017.	MBS PAYMENT.....	.....	.....128,850	128,850	99,273	122,430	.....	.....6,420	.....	.....6,420	.....	.....128,850	.....	.....	.....0	.....	10/01/2017.
02003@ DN 8	ALLSTATE LIFE INSURANCE COMPANY (JONES)		..	12/01/2017.	MBS PAYMENT.....	.....	.....10,344	10,344	6,049	10,127	.....	.....217	.....	.....217	.....	.....10,344	.....	.....	.....0	.....	12/01/2029.
02003@ DP 3	ALLSTATE LIFE INSURANCE COMPANY (FLOYD)		..	12/03/2017.	MBS PAYMENT.....	.....	.....5,248	5,248	3,523	5,095	.....	.....153	.....	.....153	.....	.....5,248	.....	.....	.....0	.....	08/03/2024.
02003@ DT 5	ALLSTATE LIFE INSURANCE COMPANY (REED) ..		..	12/15/2017.	MBS PAYMENT.....	.....	.....3,892	3,892	2,186	3,784	.....	.....108	.....	.....108	.....	.....3,892	.....	.....	.....0	.....	12/15/2022.
02003@ DW 8	ALLSTATE LIFE INSURANCE CO (PARRISH).....		..	12/28/2017.	MBS PAYMENT.....	.....	.....9,600	9,600	6,524	9,289	.....	.....311	.....	.....311	.....	.....9,600	.....	.....	.....0	.....	12/28/2021.
02003@ DZ 1	ALLSTATE LIFE INSURANCE CO OF NY (RIVAS) ..		..	12/09/2017.	MBS PAYMENT.....	.....	.....7,208	7,208	3,665	7,070	.....	.....138	.....	.....138	.....	.....7,208	.....	.....	.....0	.....	12/09/2043.
02003@ EA 5	ALLSTATE LIFE INSURANCE COMPANY (JONES)		..	12/15/2017.	MBS PAYMENT.....	.....	.....5,000	5,000	2,603	4,816	.....	.....184	.....	.....184	.....	.....5,000	.....	.....	.....0	.....	07/15/2027.
02003@ EG 2	ALLSTATE LIFE INSURANCE COMPANY (SHAUD)		..	12/28/2017.	MBS PAYMENT.....	.....	.....4,313	4,313	2,584	4,213	.....	.....99	.....	.....99	.....	.....4,313	.....	.....	.....0	.....	08/28/2028.
02003@ EJ 6	ALLSTATE LIFE INSURANCE CO (SCHMOYER) ..		..	12/15/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,632	2,332	.....	.....68	.....	.....68	.....	.....2,400	.....	.....	.....0	.....	08/15/2020.
02003@ EK 3	ALLSTATE ASSIGNMENT CO (YBARRA).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,404	2,351	.....	.....49	.....	.....49	.....	.....2,400	.....	.....	.....0	.....	12/01/2030.
02003@ EM 9	ALLSTATE LIFE INSURANCE (BRACKNEY).....		..	12/12/2017.	MBS PAYMENT.....	.....	.....50,000	50,000	29,268	52,638	.....	.....(2,638)	.....	.....(2,638)	.....	.....50,000	.....	.....	.....0	.....	12/12/2027.
02003@ EN 7	ALLSTATE ASSIGNMENT CO (STEPHENS).....		..	12/12/2017.	MBS PAYMENT.....	.....	.....3,169	3,169	2,197	3,085	.....	.....84	.....	.....84	.....	.....3,169	.....	.....	.....0	.....	07/12/2024.
02003@ ER 8	ALLSTATE LIFE INSURANCE COMPANY (BAKER)		..	12/29/2017.	MBS PAYMENT.....	.....	.....6,187	6,187	4,829	5,977	.....	.....209	.....	.....209	.....	.....6,187	.....	.....	.....0	.....	09/29/2020.
02003@ ES 6	ALLSTATE ASSIGNMENT CO (QUINONES).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....4,555	4,555	3,027	4,449	.....	.....106	.....	.....106	.....	.....4,555	.....	.....	.....0	.....	06/01/2026.
02003@ ET 4	ALLSTATE SETTLEMENT CORP (THOMAS).....		..	12/02/2017.	MBS PAYMENT.....	.....	.....4,050	4,050	2,303	3,945	.....	.....105	.....	.....105	.....	.....4,050	.....	.....	.....0	.....	12/02/2030.
02003@ EU 1	ALLSTATE ASSIGNMENT CO (BELCHER).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....4,000	4,000	1,334	3,937	.....	.....63	.....	.....63	.....	.....4,000	.....	.....	.....0	.....	06/01/2037.
02003@ EV 9	ALLSTATE ASSIGNMENT CO (WILLIAMS).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....13,800	13,800	9,323	13,499	.....	.....301	.....	.....301	.....	.....13,800	.....	.....	.....0	.....	01/01/2028.
02003@ EX 5	ALLSTATE ASSIGNMENT CO (REED).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....8,750	8,750	6,837	8,514	.....	.....236	.....	.....236	.....	.....8,750	.....	.....	.....0	.....	03/01/2021.
02003@ EY 3	ALLSTATE ASSIGNMENT CO (STARLING).....		..	03/02/2017.	MBS PAYMENT.....	.....	.....12,000	12,000	8,656	13,344	.....	.....(1,344)	.....	.....(1,344)	.....	.....12,000	.....	.....	.....0	.....	03/02/2022.
02003@ FB 2	ALLSTATE SETTLEMENT CORP (BETTINIERI)...		..	12/01/2017.	MBS PAYMENT.....	.....	.....37,972	37,972	22,032	37,275	.....	.....696	.....	.....696	.....	.....37,972	.....	.....	.....0	.....	11/01/2033.
02003@ FC 0	ALLSTATE SETTLEMENT CORP (WATKINS).....		..	12/03/2017.	MBS PAYMENT.....	.....	.....5,846	5,846	2,411	5,765	.....	.....82	.....	.....82	.....	.....5,846	.....	.....	.....0	.....	01/03/2040.
02003@ FD 8	ALLSTATE ASSIGNMENT CO (BRADLEY).....		..	09/28/2017.	MBS PAYMENT.....	.....	.....72,000	72,000	62,000	69,067	.....	.....2,933	.....	.....2,933	.....	.....72,000	.....	.....	.....0	.....	10/01/2017.
02003@ FE 6	ALLSTATE ASSIGNMENT CO (FERGUSON).....		..	01/08/2017.	MBS PAYMENT.....	.....	.....8,000	8,000	5,848	8,607	.....	.....(607)	.....	.....(607)	.....	.....8,000	.....	.....	.....0	.....	01/08/2022.
02003@ FF 3	ALLSTATE SETTLEMENT CORP (WHEELER).....		..	12/06/2017.	MBS PAYMENT.....	.....	.....27,936	27,936	17,779	27,409	.....	.....527	.....	.....527	.....	.....27,936	.....	.....	.....0	.....	05/06/2031.
02003K 36 3	ALLSTATE LIFE INSURANCE (MCGRADY).....		..	12/22/2017.	MBS PAYMENT.....	.....	.....25,000	25,000	12,616	25,242	.....	.....(242)	.....	.....(242)	.....	.....25,000	.....	.....	.....0	.....	12/22/2025.
02146Q AJ 2	CWALT 2006-OA10 XAD.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....376,757	.....	.....	.....(376,757)	.....	.....(376,757)	.....	.....	.....	.....	.....0	20,994	08/25/2046.
02146T AL 1	CWALT 2006-24CB A11.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....200,296	252,905	174,826	201,572	.....	.....(1,275)	.....	.....(1,275)	.....	.....200,296	.....	.....	.....0	7,801	06/25/2036.
02146T AR 8	CWALT 2006-24CB A16.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....236,890	299,111	207,316	239,996	.....	.....(3,106)	.....	.....(3,106)	.....	.....236,890	.....	.....	.....0	9,226	06/25/2036.
02146V AC 6	CWALT 2006-30T1 1A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....188,518	259,772	181,058	177,136	.....	.....10,393	.....	.....10,393	.....	.....187,530	.....	.....989	989	7,749	11/25/2036.
02147B AD 7	CWALT 2007-7T2 A4.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....291,280	205,763	.....	.....(205,763)	.....	.....(205,763)	.....	.....	.....	.....	.....0	36,603	04/25/2037.
02147B AH 8	CWALT 2007-7T2 A8.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....257,854	527,075	330,247	297,284	.....	.....(6,362)	.....	.....(6,362)	.....	.....290,922	.....	.....(33,067)	(33,067)	19,228	04/25/2037.
02147J AH 1	CWALT 2006-46 A8.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....962,764	1,189,100	912,881	982,321	.....	.....(19,556)	.....	.....(19,556)	.....	.....962,764	.....	.....	.....0	31,749	02/25/2047.
02147P BX 1	CWALT 2006-29T1 2A23.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....51,254	75,106	92,449	58,361	.....	.....(7,107)	.....	.....(7,107)	.....	.....51,254	.....	.....	.....0	13,056	11/25/2036.
02147Q AQ 5	CWALT 2006-19CB A15.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....137,889	153,275	87,912	133,020	.....	.....4,869	.....	.....4,869	.....	.....137,889	.....	.....	.....0	5,026	08/25/2036.
02147Q AW 2	CWALT 2006-19CB A21.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....936,112	1,040,639	868,154	868,154	.....	.....22,415	.....	.....22,415	.....	.....890,569	.....	.....45,543	45,543	34,120	08/25/2036.
02147R AG 5	CWALT 2006-23CB 1A7.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....727,292	856,577	660,632	729,695	.....	.....(2,403)	.....	.....(2,403)	.....	.....727,292	.....	.....	.....0	29,570	08/25/2036.

SCHEDULE D - PART 4

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

E14.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02148A	AF	3		12/01/2017.	MBS PAYMENT.....		264,381	309,795	195,924	195,924			1,208	1,208		197,132		67,249	67,249	10,098	11/25/2046.
02148B	AC	8		12/01/2017.	MBS PAYMENT.....		382,192	462,520	363,721	285,175			11,162	11,162		296,336		85,856	85,856	14,458	11/25/2036.
02148F	AE	5		12/01/2017.	MBS PAYMENT.....		1,265,893	1,410,506	1,200,881	1,265,780			113	113		1,265,893			0	40,720	04/25/2037.
02149C	AC	5		12/01/2017.	MBS PAYMENT.....		90,383	100,575	64,392	88,587			1,796	1,796		90,383			0	3,184	01/25/2037.
02149M	AY	5		12/01/2017.	MBS PAYMENT.....		78,349	115,890	44,310	77,488			860	860		78,349			0	3,652	03/25/2037.
02149V	AJ	8		12/01/2017.	MBS PAYMENT.....		822,424	1,220,666	548,422	806,471			15,953	15,953		822,424			0	46,762	04/25/2037.
02150D	AB	1		12/25/2017.	MBS PAYMENT.....		346,805	346,805	95,158	336,959			9,845	9,845		346,805			0	2,421	05/25/2047.
02150G	AX	6		12/01/2017.	MBS PAYMENT.....		1,021,696	1,249,261	723,943	1,004,827			16,869	16,869		1,021,696			0	45,311	05/25/2037.
02150J	AD	4		12/25/2017.	MBS PAYMENT.....		221,568	298,826	91,053	208,783			12,785	12,785		221,568			0	4,247	05/25/2037.
02150J	AE	2		12/25/2017.	INTEREST ONLY PAYMENT.....				9,515	9,943			(11,336)	(11,336)					0	5,613	05/25/2037.
02150M	AD	7		12/01/2017.	MBS PAYMENT.....		575,218	602,728	486,706	486,706			11,730	11,730		498,436		76,782	76,782	17,090	06/25/2047.
02150N	AY	9		12/26/2017.	INTEREST ONLY PAYMENT.....				16,250				(16,250)	(16,250)					0	989	06/25/2037.
02150Q	AK	2		12/01/2017.	MBS PAYMENT.....		16,712	19,133	5,950	15,504			1,208	1,208		16,712			0	405	06/25/2047.
02151C	BK	1		12/01/2017.	MBS PAYMENT.....		133,483	146,463	103,352	103,352			6,245	6,245		109,598		23,885	23,885	4,760	07/25/2037.
02151F	AH	2		12/25/2017.	MBS PAYMENT.....		305,617	330,714	400,033	400,033			(19,412)	(19,412)		380,621		(75,004)	(75,004)	45,695	09/25/2037.
02151G	AD	9		12/25/2017.	MBS PAYMENT.....		16,709	52,136	15,116	16,459			250	250		16,709			0	327	10/25/2037.
02152A	AG	4		12/01/2017.	MBS PAYMENT.....		963,772	998,779	827,741	827,741			34,814	34,814		862,555		101,217	101,217	32,467	08/25/2037.
02152A	BS	7		12/01/2017.	MBS PAYMENT.....		650,479	671,528	584,359	646,671			3,808	3,808		650,479			0	21,923	08/25/2037.
02209S	AV	5		07/13/2017.	VARIOUS.....		180,954	190,000	187,179	187,193			22	22		187,215		(6,261)	(6,261)	5,398	09/16/2046.
02369#	AA	5		12/01/2017.	CALLED BY ISSUER at 100.000.....		54,279	54,279	53,845	53,916			363	363		54,279			0	3,334	09/30/2020.
02376S	AA	8		12/15/2017.	SINK.....		98,800	98,800	97,630	52,000			106	106		98,800			0	2,371	06/15/2028.
023767	AA	4		07/31/2017.	VARIOUS.....		1,917,065	1,808,055	1,782,784	1,788,351			3,096	3,096		1,791,447		125,618	125,618	90,766	01/31/2021.
02376T	AC	2		07/15/2017.	CALLED BY ISSUER at 100.000.....		33,269	33,269	33,643	33,584			(316)	(316)		33,269			0	1,362	07/15/2020.
02376X	AA	7		10/04/2017.	CALLED BY ISSUER at 100.000.....		12,531	12,531	12,531	12,531				0		12,531			0	410	10/01/2022.
023770	AA	8		11/01/2017.	VARIOUS.....		137,965	137,513	137,876	74,338			(4)	(4)		137,513		452	452	2,971	05/01/2027.
023770	AB	6		11/01/2017.	SINK.....		10,307	10,307	10,307	10,307				0		10,307			0	278	05/01/2023.
023771	R9	1		10/19/2017.	CALLED BY ISSUER at 100.000.....		110,454	110,454	109,676	82,841			779	779		110,454			0	2,982	10/15/2028.
023772	AB	2		07/18/2017.	SINK.....		543,916	543,916	507,698	541,660			2,256	2,256		543,916			0	16,286	07/15/2025.
02377A	AA	6		10/03/2017.	CALLED BY ISSUER at 100.000.....		17,502	17,502	17,502	17,502				0		17,502			0	2,484	10/01/2026.
02377U	AB	0		07/17/2017.	CALLED BY ISSUER at 100.000.....		69,634	69,634	75,640	75,530			(5,896)	(5,896)		69,634			0	508	01/15/2023.
025816	BG	3		02/17/2017.	MARKETAXESS.....		129,819	130,000	129,782	129,937			6	6		129,943		(124)	(124)	476	05/22/2018.
026074	AA	2		12/11/2017.	CALLED BY ISSUER at 110.879.....		3,376,272	3,045,000	3,716,027	3,281,069			95,203	95,203		3,376,272			0	297,353	06/15/2019.
02639#	AE	1		12/01/2017.	MBS PAYMENT.....																
02639#	AH	4		08/29/2017.	MBS PAYMENT.....		6,000	6,000	2,983	5,860			140	140		6,000			0		12/01/2029.
02639#	AM	3		12/25/2017.	MBS PAYMENT.....		40,000	40,000	25,701	41,495			(1,495)	(1,495)		40,000			0		08/29/2019.
02639#	AN	1		12/28/2017.	MBS PAYMENT.....		4,415	4,415	2,191	4,259			155	155		4,415			0		07/25/2027.
02639#	AP	6		12/01/2017.	MBS PAYMENT.....		2,204	2,204	1,139	2,155			49	49		2,204			0		03/28/2033.
02639#	AQ	4		12/28/2017.	MBS PAYMENT.....		6,600	6,600	2,268	6,506			94	94		6,600			0		04/01/2038.
							2,247	2,247	1,229	2,185			63	63		2,247			0		08/30/2025.

SCHEDULE D - PART 4

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

E14.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02639# AS 0	AMERICAN GENERAL LIFE INS CO (FERNANDES)		..	12/28/2017.	MBS PAYMENT.....		4,284	4,284	2,267	4,187	.....	.....98	.....	.....98	.....	.....4,284	.....	.....	.....0	.....	04/30/2030.
02639# AY 7	AMERICAN GENERAL LIFE INS CO (RIOBE).....		..	12/10/2017.	MBS PAYMENT.....		208,850	208,850	114,652	213,582	.....	.....(4,732)	.....	.....(4,732)	.....	.....208,850	.....	.....	.....0	.....	07/10/2029.
02639# AZ 4	AIG ANNUITY INS CO (SERCYE).....		..	12/15/2017.	MBS PAYMENT.....		3,600	3,600	2,312	3,503	.....	.....97	.....	.....97	.....	.....3,600	.....	.....	.....0	.....	12/15/2029.
02639# BA 8	AMERICAN GENERAL LIFE INS CO (SPARKS)...		..	06/02/2017.	MATURITY.....		125,000	125,000	92,702	121,584	.....	.....3,416	.....	.....3,416	.....	.....125,000	.....	.....	.....0	.....	06/02/2017.
02639# BE 0	AMERICAN GENERAL LIFE INS CO (WALLS).....		..	12/25/2017.	MBS PAYMENT.....		7,840	7,840	4,273	7,577	.....	.....263	.....	.....263	.....	.....7,840	.....	.....	.....0	.....	07/25/2027.
02639# BF 7	AMERICAN GENERAL LIFE INS CO(FERNANDES)		..	12/28/2017.	MBS PAYMENT.....		1,926	1,926	723	1,896	.....	.....30	.....	.....30	.....	.....1,926	.....	.....	.....0	.....	04/30/2036.
02639# BG 5	AMERICAN GENERAL LIFE INS CO(BLACKWELL)		..	12/15/2017.	MBS PAYMENT.....		3,733	3,733	2,024	3,650	.....	.....83	.....	.....83	.....	.....3,733	.....	.....	.....0	.....	09/15/2031.
02639# BH 3	AMERICAN GENERAL LIFE INSUR CO		..	12/15/2017.	MBS PAYMENT.....		900	900	453	877	.....	.....23	.....	.....23	.....	.....900	.....	.....	.....0	.....	12/15/2029.
02639# BJ 9	WESTERN NATIONAL LIFE INS CO (CROCKETT)		..	12/22/2017.	MBS PAYMENT.....		3,897	3,897	2,177	3,806	.....	.....91	.....	.....91	.....	.....3,897	.....	.....	.....0	.....	06/22/2029.
02639# BK 6	AMER GEN LIFE INS CO OF DELAWARE (JONES)		..	12/01/2017.	MBS PAYMENT.....		13,068	13,068	9,611	12,727	.....	.....341	.....	.....341	.....	.....13,068	.....	.....	.....0	.....	05/01/2023.
02639# BM 2	AMERICAN GENERAL LIFE INS CO (ONEAL),867		..	12/08/2017.	MBS PAYMENT.....		14,000	14,000	7,248	13,733	.....	.....267	.....	.....267	.....	.....14,000	.....	.....	.....0	.....	11/08/2034.
02639# BS 9	AMERICAN GENERAL LIFE INS CO (BLACKWELL)		..	12/15/2017.	MBS PAYMENT.....		1,469	1,469	650	1,441	.....	.....29	.....	.....29	.....	.....1,469	.....	.....	.....0	.....	09/15/2031.
02639# BT 7	AMERICAN GENERAL LIFE INSUR CO (SHAW).		..	12/01/2017.	MBS PAYMENT.....		33,504	33,504	17,436	32,837	.....	.....667	.....	.....667	.....	.....33,504	.....	.....	.....0	.....	12/01/2034.
02639# BU 4	AMERICAN GENERAL LIFE INSUR CO (HEARD)		..	12/01/2017.	MBS PAYMENT.....		4,300	4,300	2,033	4,185	.....	.....115	.....	.....115	.....	.....4,300	.....	.....	.....0	.....	01/01/2026.
02639# BV 2	AMERICAN GENERAL LIFE INSUR CO (CUTINO)		..	12/01/2017.	MBS PAYMENT.....		3,756	3,756	2,317	3,658	.....	.....98	.....	.....98	.....	.....3,756	.....	.....	.....0	.....	06/01/2027.
02639# BY 6	AMERICAN GENERAL LIFE INS CO (WALTERS)		..	12/01/2017.	MBS PAYMENT.....		8,124	8,124	5,047	7,936	.....	.....188	.....	.....188	.....	.....8,124	.....	.....	.....0	.....	12/01/2028.
02639# BZ 3	AMERICAN GENERAL LIFE INSUR CO (BECK)..		..	12/01/2017.	MBS PAYMENT.....		26,400	26,400	15,526	25,824	.....	.....576	.....	.....576	.....	.....26,400	.....	.....	.....0	.....	12/01/2030.
02639# CB 5	AMERICAN GENERAL LIFE INS CO (CUTINO).....		..	12/01/2017.	MBS PAYMENT.....		3,060	3,060	1,931	2,982	.....	.....78	.....	.....78	.....	.....3,060	.....	.....	.....0	.....	06/01/2027.
02639# CC 3	AMERICAN GENERAL LIFE INS CO (CUTINO).....		..	12/01/2017.	MBS PAYMENT.....		4,506	4,506	2,742	4,391	.....	.....115	.....	.....115	.....	.....4,506	.....	.....	.....0	.....	06/01/2027.
02639# CF 6	AMERICAN GENERAL LIFE INS CO (CUTINO).....		..	12/01/2017.	MBS PAYMENT.....		7,146	7,146	4,535	6,968	.....	.....178	.....	.....178	.....	.....7,146	.....	.....	.....0	.....	06/01/2027.
02639# CJ 8	AMERICAN GENERAL LIFE INSUR CO		..	12/15/2017.	MBS PAYMENT.....		600	600	263	588	.....	.....12	.....	.....12	.....	.....600	.....	.....	.....0	.....	03/15/2030.
02639# CK 5	AMERICAN GENERAL LIFE INSUR CO (JONES)		..	12/01/2017.	MBS PAYMENT.....		21,600	21,600	9,428	21,272	.....	.....328	.....	.....328	.....	.....21,600	.....	.....	.....0	.....	09/01/2041.
02639# CL 3	AMERICAN GENERAL LIFE INSUR CO (LEWIS).		..	12/01/2017.	MBS PAYMENT.....		6,200	6,200	3,786	6,053	.....	.....147	.....	.....147	.....	.....6,200	.....	.....	.....0	.....	02/01/2027.
02639# CM 1	AMERICAN GENERAL LIFE INSUR CO (CUTINO)		..	12/01/2017.	MBS PAYMENT.....		4,554	4,554	2,925	4,443	.....	.....111	.....	.....111	.....	.....4,554	.....	.....	.....0	.....	06/01/2027.
02639# CP 4	AMERICAN GENERAL LIFE INS CO (POURCIAU)		..	12/15/2017.	MBS PAYMENT.....		36,000	36,000	17,899	35,367	.....	.....633	.....	.....633	.....	.....36,000	.....	.....	.....0	.....	09/15/2036.
02639# CR 0	AMERICAN GENERAL LIFE INS CO (LEWIS).....		..	12/01/2017.	MBS PAYMENT.....		3,832	3,832	2,497	3,738	.....	.....94	.....	.....94	.....	.....3,832	.....	.....	.....0	.....	02/01/2027.
02639# CT 6	AMERICAN GENERAL A S COR (POURCIAU).....		..	12/15/2017.	MBS PAYMENT.....		18,480	18,480	7,206	18,242	.....	.....238	.....	.....238	.....	.....18,480	.....	.....	.....0	.....	10/15/2042.
02639# CU 3	AMERICAN GENERAL ANNUITY SVC COR (WALLS)		..	12/25/2017.	MBS PAYMENT.....		2,660	2,660	1,552	2,568	.....	.....92	.....	.....92	.....	.....2,660	.....	.....	.....0	.....	07/25/2027.
02639# CV 1	AMERICAN GENERAL ANNUITY SVC CO (SERCYE)		..	12/15/2017.	MBS PAYMENT.....		6,600	6,600	4,112	6,447	.....	.....153	.....	.....153	.....	.....6,600	.....	.....	.....0	.....	12/15/2027.
02639# CW 9	AMERICAN GENERAL LIFE INS CO (HENRY).....		..	12/15/2017.	MBS PAYMENT.....		4,200	4,200	2,702	4,097	.....	.....103	.....	.....103	.....	.....4,200	.....	.....	.....0	.....	02/15/2027.
02639# CY 5	AMERICAN GENERAL LIFE INSURANCE (LINZ).		..	12/15/2017.	MBS PAYMENT.....		12,240	12,240	8,352	11,921	.....	.....319	.....	.....319	.....	.....12,240	.....	.....	.....0	.....	04/15/2024.
02639# DB 4	AMERICAN GENERAL LIFE INS CO (SERCYE)...		..	12/15/2017.	MBS PAYMENT.....		1,200	1,200	484	1,178	.....	.....22	.....	.....22	.....	.....1,200	.....	.....	.....0	.....	02/15/2033.
02639# DD 0	AMERICAN GENERAL ASSIGNMENT CORP (BROWN)		..	03/20/2017.	MATURITY.....		38,113	38,113	32,379	37,578	.....	.....535	.....	.....535	.....	.....38,113	.....	.....	.....0	.....	03/20/2017.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02639#	DE	8	..	12/15/2017.	MBS PAYMENT.....	.....	9,600	9,600	4,506	9,447	.....	.....	153	153	.....	9,600	.....	.....	0	.....	03/15/2033.
02639#	DG	3		12/01/2017.	MBS PAYMENT.....	.....	7,200	7,200	5,473	7,010	.....	.....	190	190	.....	7,200	.....	.....	0	.....	03/01/2023.
02639#	DJ	7		12/15/2017.	MBS PAYMENT.....	.....	7,700	7,700	5,843	7,466	.....	.....	234	234	.....	7,700	.....	.....	0	.....	04/15/2021.
02639#	DK	4		12/18/2017.	MBS PAYMENT.....	.....	4,800	4,800	2,527	4,714	.....	.....	86	86	.....	4,800	.....	.....	0	.....	01/18/2036.
02639#	DL	2		12/15/2017.	MBS PAYMENT.....	.....	10,742	10,742	5,869	10,555	.....	.....	187	187	.....	10,742	.....	.....	0	.....	04/15/2033.
02639#	DM	0		12/23/2017.	MBS PAYMENT.....	.....	15,000	15,000	12,313	14,606	.....	.....	394	394	.....	15,000	.....	.....	0	.....	08/23/2020.
02639#	DQ	1		12/20/2017.	MBS PAYMENT.....	.....	17,462	17,462	10,972	17,117	.....	.....	345	345	.....	17,462	.....	.....	0	.....	10/20/2030.
02639#	DS	7		08/29/2017.	MBS PAYMENT.....	.....	20,000	20,000	15,749	19,719	.....	.....	281	281	.....	20,000	.....	.....	0	.....	08/29/2019.
02640*	AA	0		12/16/2017.	MBS PAYMENT.....	.....	20,228	20,228	8,329	19,862	.....	.....	366	366	.....	20,228	.....	.....	0	.....	10/16/2036.
02660L	AC	4	..	12/25/2017.	MBS PAYMENT.....	.....	548,017	1,241,141	262,591	533,642	.....	.....	14,375	14,375	.....	548,017	.....	.....	0	6,539	10/25/2046.
02660T	BQ	5		12/01/2017.	MBS PAYMENT.....	.....	199,775	199,775	181,368	196,576	.....	.....	3,199	3,199	.....	199,775	.....	.....	0	6,149	10/25/2034.
02660T	GT	4		12/26/2017.	MBS PAYMENT.....	.....	272,181	319,285	102,905	.....	.....	.....	6,765	6,765	.....	272,181	.....	.....	0	1,603	11/25/2045.
02660T	GW	7		12/01/2017.	MBS PAYMENT.....	.....	84,279	84,279	39,927	81,382	.....	.....	2,897	2,897	.....	84,279	.....	.....	0	1,103	11/25/2045.
02660T	HL	0		12/25/2017.	MBS PAYMENT.....	.....	32,123	37,376	27,409	31,794	.....	.....	328	328	.....	32,123	.....	.....	0	291	10/25/2035.
02660V	AE	8		12/25/2017.	MBS PAYMENT.....	.....	177,885	177,884	109,754	170,627	.....	.....	7,257	7,257	.....	177,885	.....	.....	0	1,681	11/25/2035.
02660W	AD	8		12/25/2017.	MBS PAYMENT.....	.....	114,327	220,509	74,784	.....	.....	.....	19	19	.....	114,327	.....	.....	0	457	05/25/2046.
026874	BW	6		02/06/2017.	WELLS FARGO SECURITIES LLC.....	.....	2,286,180	2,000,000	2,356,080	2,324,956	.....	(8,355)	.....	(8,355)	.....	2,316,601	.....	(30,421)	(30,421)	19,200	12/15/2020.
026929	AB	5		12/25/2017.	MBS PAYMENT.....	.....	98,657	97,137	68,825	.....	.....	.....	48	48	.....	98,657	.....	.....	0	237	12/25/2046.
026931	AD	7		10/01/2017.	MBS PAYMENT.....	.....	257,104	257,104	92,557	256,692	.....	.....	412	412	.....	257,104	.....	.....	0	5,473	01/25/2037.
026935	AC	0	..	12/25/2017.	MBS PAYMENT.....	.....	109,707	178,281	80,939	107,583	.....	.....	2,124	2,124	.....	109,707	.....	.....	0	573	07/25/2037.
02944#	AG	6		08/21/2017.	VARIOUS.....	.....	808,168	808,168	800,086	801,332	.....	.....	6,836	6,836	.....	808,168	.....	.....	0	38,247	08/19/2021.
03064V	AC	2		06/08/2017.	MBS PAYMENT.....	.....	331,128	331,128	330,067	330,920	.....	.....	208	208	.....	331,128	.....	.....	0	778	02/08/2019.
03065J	AD	6		10/10/2017.	MBS PAYMENT.....	.....	650,352	650,352	650,403	650,522	.....	(170)	.....	(170)	.....	650,352	.....	.....	0	3,566	07/08/2019.
03065K	AD	3		12/08/2017.	MBS PAYMENT.....	.....	1,010,204	1,010,204	1,010,394	588,567	.....	(106)	.....	(106)	.....	1,010,204	.....	.....	0	6,300	11/08/2019.
03065N	AD	7		12/09/2017.	MBS PAYMENT.....	.....	874,427	874,427	874,342	.....	.....	(38)	.....	(38)	.....	874,427	.....	.....	0	3,088	03/09/2020.
03072S	Q2	4		12/01/2017.	MBS PAYMENT.....	.....	70,828	70,828	68,570	70,387	.....	.....	441	441	.....	70,828	.....	.....	0	1,476	11/25/2035.
03083@	AA	0		09/28/2017.	VARIOUS.....	.....	1,674,408	1,674,408	1,654,315	1,656,191	.....	.....	18,217	18,217	.....	1,674,408	.....	.....	0	134,783	01/20/2021.
03149*	AB	2		12/15/2017.	MBS PAYMENT.....	.....	5,959	5,959	5,007	5,780	.....	.....	179	179	.....	5,959	.....	.....	0	.....	12/15/2019.
03235M	AA	0		06/15/2017.	MATURITY.....	.....	827,083	827,083	827,083	827,083	.....	.....	.....	0	.....	827,083	.....	.....	0	39,286	06/15/2017.
032654	AN	5	..	01/11/2017.	CITI.....	.....	189,052	190,000	188,795	188,803	.....	.....	5	5	.....	188,807	.....	245	245	776	12/05/2026.
03332*	AA	1		12/29/2017.	VARIOUS.....	.....	140,241	140,241	138,558	138,662	.....	.....	1,579	1,579	.....	140,241	.....	.....	0	5,443	06/30/2021.
035242	AL	0		03/09/2017.	MORGAN STANLEY.....	.....	30,165	30,000	29,886	29,900	.....	.....	3	3	.....	29,903	.....	262	262	613	02/01/2023.
035242	AN	6		12/01/2017.	VARIOUS.....	.....	385,181	340,000	339,201	339,216	.....	.....	11	11	.....	339,227	.....	45,954	45,954	22,130	02/01/2046.
035242	AP	1		08/29/2017.	VARIOUS.....	.....	405,077	390,000	391,441	391,425	.....	(100)	.....	(100)	.....	391,325	.....	13,752	13,752	15,036	02/01/2026.
03761U	AG	1		06/28/2017.	STIFEL NICOLAUS & CO.....	.....	2,010,000	2,000,000	1,992,470	1,993,570	.....	.....	323	323	.....	1,993,893	.....	16,107	16,107	.....	03/03/2025.
03763K	AB	2		12/15/2017.	MBS PAYMENT.....	.....	782,691	782,691	782,691	782,691	.....	.....	.....	0	.....	782,691	.....	.....	0	18,319	12/15/2029.
03763K	AC	0		12/15/2017.	MBS PAYMENT.....	.....	282,947	282,947	282,795	282,795	.....	.....	.....	0	.....	282,795	.....	153	153	8,915	12/15/2029.
03766K	CA	1		12/17/2017.	VARIOUS.....	.....	45,850	45,850	46,860	.....	.....	(127)	.....	(127)	.....	45,850	.....	.....	0	1,133	03/17/2036.
037833	CJ	7		02/06/2017.	VARIOUS.....	.....	554,041	550,000	550,000	.....	.....	.....	.....	0	.....	550,000	.....	4,041	4,041	.....	02/09/2027.
03879Q	AF	1	..	07/24/2017.	VARIOUS.....	.....	5,503,723	5,250,000	5,022,445	5,061,723	.....	.....	12,053	12,053	.....	5,073,776	.....	429,947	429,947	226,358	02/06/2024.
040104	CG	4		03/30/2017.	VARIOUS.....	.....	423,717	471,995	403,555	406,322	.....	.....	4,171	4,171	.....	410,493	.....	13,224	13,224	6,000	10/25/2033.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
040104 EK 3	ARSI 2003-W9 M6			12/25/2017.	MBS PAYMENT		105,146	105,146	65,685	65,685				0		65,685		39,461	39,461	3,601	01/25/2034.
040104 RF 0	ARSI 2006-W1 A2C			12/25/2017.	MBS PAYMENT		336,879	336,879	213,028	330,666		6,212		6,212		336,879			0	2,314	03/25/2036.
040104 RG 8	ARSI 2006-W1 A2D			12/25/2017.	MBS PAYMENT		382,269	382,269	243,399	375,106		7,163		7,163		382,269			0	2,874	03/25/2036.
040107 9H 9	ARSI 2003-W7 CE			11/14/2017.	RAMIREZ & CO		3,120,022	29,999,920	1,400,000	1,476,085				0		1,476,085		1,643,937	1,643,937		03/25/2034.
04010L AN 3	ARES CAPITAL CORP			08/08/2017.	STIFEL NICOLAUS & CO		3,101,280	3,000,000	3,007,500	3,003,088		(957)		(957)		3,002,131		99,149	99,149	101,969	11/30/2018.
042735 AL 4	ARROW ELECTRONICS INC			06/21/2017.	CALLED BY ISSUER at 105.089		5,254,450	5,000,000	5,175,000	5,042,129		212,321		212,321		5,254,450			0	190,972	06/01/2018.
04541G CU 4	ABSHE 2002-HE3 M4			12/15/2017.	MBS PAYMENT			710,661	444,163	14,375		(14,375)		(14,375)					0	18,271	11/15/2032.
04541G GB 2	ABSHE 2003-HE6 M1			12/25/2017.	MBS PAYMENT		789,245	789,245	554,445	751,775		37,471		37,471		789,245			0	8,656	11/25/2033.
04541G NQ 1	ABSHE 2004-HE10 M3			12/25/2017.	MBS PAYMENT		32,234	32,234	26,603	31,636		598		598		32,234			0	700	09/25/2034.
04542B MS 8	ABFC 2005-AQ1 A4			12/01/2017.	MBS PAYMENT		547,537	547,537	549,932	548,799		(1,262)		(1,262)		547,537			0	15,484	06/25/2035.
04544T AE 1	ABSHE 2007-HE2 A5			12/25/2017.	MBS PAYMENT		534,066	534,066	270,371	528,366		5,700		5,700		534,066			0	3,682	05/25/2037.
04964R AJ 5	ATRM 10A D			05/31/2017.	MBS PAYMENT		5,000,000	5,000,000	4,835,000	4,901,439		98,561		98,561		5,000,000			0	140,975	07/16/2025.
04964U AE 9	ATRM 11A SUB			04/17/2017.	ROBERT W. BAIRD & CO		25,798	30,000	25,275			20		20		25,295		502	502		10/23/2025.
05366V AA 6	ACAP 2000-1A A1			05/01/2017.	MBS PAYMENT		161,933	1,714,606	298,087	128,595	169,491			169,491		298,087		(136,154)	(136,154)	7,439	11/15/2025.
05367A AD 5	AVIATION CAPITAL GROUP			01/12/2017.	mitsubishi ufj trust and banking corpora		69,456	60,000	67,500	65,966		(60)		(60)		65,906		3,550	3,550	1,148	04/06/2021.
05377R BK 9	AESOP 2012-2A C			05/21/2017.	MBS PAYMENT		1,250,000	1,250,000	1,249,976	1,250,155		(155)		(155)		1,250,000			0	12,476	05/21/2018.
05384# AA 9	AVIVA LIFE AND ANNUITY (MAYES)			12/10/2017.	MBS PAYMENT		2,880	2,880	1,479	2,819		61		61		2,880			0		10/10/2028.
05384@ AA 1	AVIVA LIFE AND ANNUITY (ROBINSON)			12/04/2017.	MBS PAYMENT		5,396	5,396	3,053	5,241		155		155		5,396			0		02/04/2024.
05384@ AB 9	AVIVA LIFE AND ANNUITY (JERNIGAN)			12/01/2017.	MBS PAYMENT		10,000	10,000	5,634	9,794		206		206		10,000			0		05/01/2023.
05384@ AC 7	AVIVA LIFE AND ANNUITY (MALDONADO)			12/19/2017.	MBS PAYMENT		2,700	2,700	1,213	2,637		63		63		2,700			0		05/19/2030.
05384@ AD 5	AVIVA LIFE AND ANNUITY (LAMAR)			12/01/2017.	MBS PAYMENT		3,861	3,861	2,062	3,781		80		80		3,861			0		05/01/2032.
05384@ AE 3	AVIVA LIFE AND ANNUITY (LAMAR)			12/01/2017.	MBS PAYMENT		2,739	2,739	1,058	2,694		45		45		2,739			0		01/01/2034.
05384@ AF 0	AVIVA LIFE AND ANNUITY (ROWE)			12/20/2017.	MBS PAYMENT		6,000	6,000	3,431	5,831		169		169		6,000			0		10/20/2024.
05384@ AH 6	AVIVA LIFE AND ANNUITY COMPANY (MAYES)			12/10/2017.	MBS PAYMENT		22,800	22,800	13,361	22,260		540		540		22,800			0		10/10/2028.
05384@ AL 7	AVIVA LIFE AND ANNUITY CO (DANIELS)			12/02/2017.	MBS PAYMENT		8,100	8,100	4,597	7,927		173		173		8,100			0		03/02/2032.
05384@ AP 8	AVIVA LIFE AND ANNUITY CO (MALDONADO) ..			12/19/2017.	MBS PAYMENT		5,700	5,700	2,811	5,580		120		120		5,700			0		05/19/2030.
05384@ AQ 6	AVIVA LIFE AND ANNUITY CO (POLITT)			12/15/2017.	MBS PAYMENT		4,200	4,200	1,813	4,128		72		72		4,200			0		04/15/2036.
05384@ AS 2	AVIVA LIFE AND ANNNITY CO (HELMS)			12/01/2017.	MBS PAYMENT		12,020	12,020	6,663	11,765		255		255		12,020			0		12/01/2029.
05384@ AT 0	AVIVA LIFE AND ANNUITY COMPANY(MAYES) ..			12/10/2017.	MBS PAYMENT		6,000	6,000	3,546	5,859		141		141		6,000			0		10/10/2028.
05384@ AU 7	AVIVA LIFE AND ANNUITY COMPANY (BUSLER) ..			12/01/2017.	MBS PAYMENT		11,000	11,000	8,023	10,723		277		277		11,000			0		11/01/2023.
05384@ AV 5	AVIVA LIFE AND ANNUITY COMPANY (HELMS) ..			12/01/2017.	MBS PAYMENT		7,645	7,645	3,621	7,499		146		146		7,645			0		12/01/2030.
05386@ AB 7	AVIVA LIFE AND ANNUITY CO OF NY (DIOUF) ..			12/13/2017.	MBS PAYMENT		21,770	21,770	10,164	21,355		415		415		21,770			0		11/13/2032.
05490C AQ 2	BCAP 2013-RR12 2A6			04/26/2017.	MBS PAYMENT		2,619,497	2,619,497	2,409,938	2,595,387		24,111		24,111		2,619,497			0	5,183	05/26/2037.
05490Q AE 8	BCAP 2015-RR6 1A5			12/25/2017.	MBS PAYMENT			1,214,354	549,324	52,475		(52,475)		(52,475)					0	39,952	05/26/2037.
05525Q AA 5	BAMLL 2014-FRR8 A			02/24/2017.	VARIOUS		14,148,887	18,500,000	10,273,281	10,807,440		102,214		102,214		10,909,654		3,239,233	3,239,233	103,398	11/26/2047.
05526D BA 2	BAT CAPITAL CORP			08/29/2017.	HSBC SECURITIES LIMITED		101,248	100,000	100,000					0		100,000		1,248	1,248	158	08/15/2027.
05526D BC 8	BAT CAPITAL CORP			08/29/2017.	HSBC SECURITIES LIMITED		102,483	100,000	100,000					0		100,000		2,483	2,483	195	08/15/2037.
05530W AE 7	BCAP 2007-AA4 13A1			12/01/2017.	MBS PAYMENT		1,514,620	1,590,374	1,150,566	1,432,429		82,191		82,191		1,514,620			0	41,332	06/25/2047.
05531F AN 3	BB&T CORPORATION			02/02/2017.	RAYMOND		110,538	110,000	109,839	109,951		3		3		109,954		584	584	276	06/19/2018.
05532V BE 6	BCAP 2010-RR2 5A2			12/01/2017.	MBS PAYMENT		341,692	341,691	341,692	341,691				0		341,691			0	6,868	12/26/2036.
05533H CY 1	BCAP 2010-RR10 4A10			11/01/2017.	MBS PAYMENT		1,757,289	1,757,289	1,528,841	1,733,513		23,776		23,776		1,757,289			0	25,087	09/27/2037.

SCHEDULE D - PART 4

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

E14.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
05534A AS 0	BCAP 2011-RR5 15A2.....		12/25/2017.	VARIOUS.....				276,512	107,148					0					0	11,247	06/26/2036.
05543D BQ 6	BCAP 2014-RR2 9A2.....		03/10/2017.	MORGAN STANLEY.....		1,622,947	8,376,499	1,911,809	1,911,809					0	1,911,809			(288,862)	(288,862)	63,716	07/26/2036.
05544E AJ 0	BCAP 2014-RR3 4A1.....		12/25/2017.	MBS PAYMENT.....		1,188,564	1,188,564	1,072,679	1,172,024		16,540			16,540	1,188,564			0	7,778	03/26/2036.	
05545J AK 5	BCAP 2015-RR3 4A2.....		11/02/2017.	AMHERST SECURITIES GROUP.....		7,890,597	18,139,303	6,858,542	6,858,542					0	6,858,542			1,032,055	1,032,055	186,887	02/27/2037.
05565S AA 2	BURLINGTN NO SF 06-2 TR.....		10/02/2017.	CALLED BY ISSUER at 100.000.....		49,681	49,681	55,643	55,467		(5,786)			(5,786)	49,681			0	1,403	04/01/2024.	
05567Y AA 7	BURLINGTN NO SF 05-4 TR.....		10/02/2017.	MBS PAYMENT.....		121,846	121,846	128,947	121,872		(26)			(26)	121,846			0	3,098	04/01/2023.	
055682 AC 2	BNCMT 2006-1 A3.....		12/25/2017.	MBS PAYMENT.....		544,963	544,963	307,904	522,903		22,060			22,060	544,963			0	3,091	10/25/2036.	
05581J AA 2	BNSF RAILWAY CO 2015-1 P.....		12/16/2017.	SINK.....		263,293	263,293	262,701	263,106		187			187	263,293			0	6,797	06/16/2028.	
05608# AA 9	MEDMARK SERVICES TL.....		05/18/2017.	CALLED BY ISSUER at 100.000.....		1,959,322	1,959,322	1,935,810	1,941,888		17,433			17,433	1,959,322			0	105,563	10/09/2021.	
05946X 2E 2	BAFC 2005-8 4A9.....		12/01/2017.	MBS PAYMENT.....		462,990	527,497	465,766	465,766		(8,205)			(8,205)	457,561		5,429	5,429	15,483	01/25/2036.	
05946X S3 8	BAFC 2005-7 2A6.....		12/01/2017.	MBS PAYMENT.....		783,951	801,528	706,840	783,136		815			815	783,951			0	19,446	11/25/2035.	
059475 AF 0	BOAA 2007-2 2A1.....		12/01/2017.	MBS PAYMENT.....		915,968	1,124,240	708,204	881,530		34,437			34,437	915,968			0	32,308	06/25/2037.	
05947U ZK 7	BACM 2004-6 E.....		01/31/2017.	MBS PAYMENT.....		54,984	54,984	49,678	53,023		1,961			1,961	54,984			0	234	12/10/2042.	
059497 AX 5	BACM 2007-1 A4.....		01/01/2017.	MBS PAYMENT.....		14,857	14,857	15,776	14,857					0	14,857			0	67	01/15/2049.	
05949C EZ 5	BOAMS 2005-7 1A3.....		06/26/2017.	MBS PAYMENT.....		1,416,344	1,610,396	1,523,022	1,523,022		(99,154)			(99,154)	1,423,868		(7,524)	(7,524)	42,026	08/25/2035.	
059500 AD 0	BACM 2006-3 A4.....		02/01/2017.	VARIOUS.....		9,616	9,616	10,540	9,616					0	9,616			0	93	07/10/2044.	
05950N BS 6	BAFC 2006-5 30IO.....		12/26/2017.	INTEREST ONLY PAYMENT.....				21,631	12,031		(12,031)			(12,031)	112,390			0	9,475	09/25/2036.	
059511 AE 5	BACM 2007-2 A4.....		01/10/2017.	MBS PAYMENT.....		112,390	112,390	119,322	112,522		(132)			(132)	112,390			0	534	04/10/2049.	
059523 AU 4	BAFC 2007-5 6A1.....		12/01/2017.	MBS PAYMENT.....		398	546	278	393		5			5	398			0	18	07/25/2037.	
059526 AC 7	BAFC 2007-6 A2.....		12/25/2017.	MBS PAYMENT.....		511,606	511,606	391,379	501,203		10,403			10,403	511,606			0	3,571	07/25/2037.	
05953L AD 1	BAFC 2007-8 2A1.....		12/01/2017.	MBS PAYMENT.....		120,075	269,623	147,820	125,732		(5,657)			(5,657)	120,075			0	11,515	10/25/2037.	
05954W AD 6	BAFC 2008-R2 1A4.....		12/01/2017.	MBS PAYMENT.....		484,322	484,322	461,922	489,424		(5,102)			(5,102)	484,322			0	15,664	09/25/2037.	
05955E AN 3	BAFC 2009-R4A 3A2.....		12/25/2017.	MBS PAYMENT.....			216,441	46,351	46,351		(161)			(161)	46,190		(46,190)	(46,190)	6,720	09/26/2037.	
05955F AA 8	BALL 2009-UB1 A4A.....		02/01/2017.	MBS PAYMENT.....		818,240	818,240	903,453	821,608		(3,368)			(3,368)	818,240			0	4,533	06/24/2050.	
05968K AM 6	BAFC 2014-R2 3A2.....		04/04/2017.	VARIOUS.....		5,570,287	29,239,709	6,864,963	6,140,047			725,782		(725,782)	5,414,265		156,022	156,022	519,118	07/26/2036.	
05990R AH 4	BAFC 2015-R4 3A2.....		10/24/2017.	MERRILL LYNCH.....		10,888,336	15,268,482	8,301,849	8,301,849					0	8,301,849		2,586,487	2,586,487	148,457	08/25/2036.	
05990T BB 2	BAFC 2015-R2 8A2.....		10/27/2017.	VARIOUS.....		4,310,746	6,019,061	2,267,345	3,158,185		(36,328)			(36,328)	3,121,857		1,188,889	1,188,889	140,706	04/27/2045.	
06051G EE 5	BANK OF AMERICA CORP.....		12/20/2017.	CORPORATE ACTIONS.....		77,391	70,000	82,907	77,119		(1,625)			(1,625)	75,494		1,897	1,897	5,997	01/05/2021.	
06051G GV 5	BANK OF AMERICA CORP.....		12/20/2017.	CORPORATE ACTIONS.....		391	391	391	391					0	391			0		12/20/2023.	
065604 AC 4	BWSTA 2014-1 A3.....		10/15/2017.	MBS PAYMENT.....		537,553	537,553	537,658	537,650		(96)			(96)	537,553			0	2,395	03/15/2019.	
065607 AB 9	BWSTA 2015-1 A2A.....		01/17/2017.	CALLED BY ISSUER at 100.000.....		108,419	108,419	108,191	108,394		25			25	108,419			0	79	04/16/2018.	
065607 AC 7	BWSTA 2015-1 A3.....		12/15/2017.	MBS PAYMENT.....		2,134,432	2,134,432	2,135,862	1,758,101		(746)			(746)	2,134,432			0	14,480	10/15/2019.	
06646# AC 7	BANKRUPTCY MANAGEMENT SOLUTIONS, INC.....		12/29/2017.	CALLED BY ISSUER at 100.000.....		31,500	31,500	31,248			252			252	31,500			0	662	03/31/2022.	
07133* AA 3	BATTERIES PLUS HOLDING - TL.....		12/29/2017.	CALLED BY ISSUER at 100.000.....		88,473	88,473	87,964	88,342		131			131	88,473			0	6,248	07/06/2022.	
07384M 6F 4	BSARM 2004-12 1A1.....		12/01/2017.	MBS PAYMENT.....		13,289	13,289	5,925	12,692		597			597	13,289			0	275	02/25/2035.	
07384M K2 7	BSARM 2004-1 21A1.....		12/01/2017.	MBS PAYMENT.....		801,771	801,770	577,275	751,655		50,116			50,116	801,771			0	14,767	04/25/2034.	
07384M VR 0	BSARM 2003-4 3A1.....		12/01/2017.	MBS PAYMENT.....		58,712	58,712	59,556	58,480					0	58,480		232	232	611	07/25/2033.	
07384Y SC 1	BSABS 2004-HE3 M6.....		10/25/2017.	MBS PAYMENT.....			52,190	22,964			545			545				0	2,281	04/25/2034.	
07386H L6 6	BALTA 2006-3 23A1.....		12/01/2017.	MBS PAYMENT.....		264,855	292,368	251,185	159,691		4,086			4,086	163,777		101,079	101,079	6,286	05/25/2036.	
073870 AA 5	BALTA 2007-2 1A1.....		12/25/2017.	MBS PAYMENT.....		1,502	2,297	468	1,332		169			169	1,502			0	15	04/25/2037.	
073871 BN 4	BALTA 2006-4 32A1.....		12/01/2017.	MBS PAYMENT.....		21,143	24,715	8,410	20,455		687			687	21,143			0	412	07/25/2036.	

SCHEDULE D - PART 4

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

E14.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
073873	AA	9		12/25/2017.	MBS PAYMENT.....		20,192	24,419	8,599	18,842		1,350		1,350		20,192			0	161	08/25/2036.
073879	HG	6		01/11/2017.	JANNEY MONTGOMERY SCOTT.....		540,340	614,023	523,454	547,660		513		513		548,174		(7,834)	(7,834)	1,023	09/25/2034.
073879	J8	2		09/25/2017.	MBS PAYMENT.....			17,293	18,935			56		56					0	95	08/25/2035.
073879	LR	7		12/25/2017.	MBS PAYMENT.....																
							27,199	27,199	12,104			52		52		27,199			0		11/25/2034.
07387M	AG	4		01/11/2017.	CALLED BY ISSUER at 100.000.....		102	102	106	102				0		102			0		03/11/2039.
07387Q	AM	2		12/01/2017.	MBS PAYMENT.....		271,664	352,647	253,159	166,933		23,360		23,360		190,293		81,371	81,371	6,261	08/25/2046.
07387U	BU	4		12/25/2017.	MBS PAYMENT.....			273,749	162,078	(127)		127		127					0	3,263	02/25/2036.
07387U	CE	9		12/01/2017.	VARIOUS.....		88,503	101,699	55,426	87,534		969		969		88,503			0	2,482	02/25/2036.
07401C	AV	5		12/01/2017.	MBS PAYMENT.....		122,776	136,297	93,870	117,832		4,944		4,944		122,776			0	3,103	06/25/2047.
07401D	AJ	0		03/29/2017.	VARIOUS.....		17,023,335	17,066,000	15,846,900	16,625,632		39,920		39,920		16,665,552		357,783	357,783	362,792	06/11/2050.
07401N	AQ	2		04/17/2017.	VARIOUS.....		1,647,578	981,899	518,730	562,473		32,572		32,572		595,045		1,052,533	1,052,533	3,170	01/25/2037.
08468#	AA	2		12/27/2017.	MBS PAYMENT.....			12,000	12,000	5,561	11,736		264		264	12,000			0		03/27/2031.
08468#	AB	0		12/28/2017.	MBS PAYMENT.....		7,200	7,200	3,953	7,022		178		178		7,200			0		01/29/2028.
08468#	AC	8		12/28/2017.	MBS PAYMENT.....		4,800	4,800	2,327	4,701		99		99		4,800			0		12/29/2030.
08468#	AD	6		12/28/2017.	MBS PAYMENT.....			9,600	9,600	5,437	9,381		219		219	9,600			0		12/29/2028.
08468#	AE	4		12/27/2017.	MBS PAYMENT.....		15,914	15,914	9,741	15,496		418		418		15,914			0		01/23/2028.
08468#	AH	7		12/23/2017.	MBS PAYMENT.....		6,489	6,489	4,025	6,329		160		160		6,489			0		01/23/2028.
08468#	AJ	3		12/20/2017.	MBS PAYMENT.....			4,500	4,500	1,616	4,430		70		70	4,500			0		04/20/2043.
08468#	AL	8		12/10/2017.	MBS PAYMENT.....		7,560	7,560	3,835	7,401		159		159		7,560			0		07/10/2032.
08468#	AN	4		12/01/2017.	MBS PAYMENT.....		7,860	7,860	4,937	7,661		199		199		7,860			0		12/01/2026.
08468#	AP	9		12/20/2017.	MBS PAYMENT.....		7,500	7,500	3,621	7,346		154		154		7,500			0		04/20/2033.
08468#	AQ	7		12/23/2017.	MBS PAYMENT.....		9,270	9,270	5,801	9,042		228		228		9,270			0		01/23/2028.
08468#	AR	5		12/12/2017.	MBS PAYMENT.....		3,048	3,048	1,741	2,981		67		67		3,048			0		12/12/2028.
08468#	AS	3		12/11/2017.	MBS PAYMENT.....		213,200	213,200	152,304	235,686		(22,486)		(22,486)		213,200			0		12/11/2029.
08468#	AT	1		12/15/2017.	MBS PAYMENT.....			12,000	12,000	7,728	11,744		256		256	12,000			0		08/15/2033.
08468#	AU	8		12/10/2017.	MBS PAYMENT.....		4,800	4,800	3,014	4,704		97		97		4,800			0		07/10/2032.
08468#	AV	6		12/23/2017.	MBS PAYMENT.....			5,562	5,562	3,455	5,440		122		122	5,562			0		01/23/2028.
08468#	AW	4		12/20/2017.	MBS PAYMENT.....			4,200	4,200	1,985	4,132		68		68	4,200			0		05/20/2038.
000000	00	0		12/29/2017.	CALLED BY ISSUER at 100.000.....		74,197	74,197	73,389	70,951		450		450		74,197			0	2,485	01/05/2021.
09256B	AG	2		12/19/2017.	VARIOUS.....		311,390	275,000	271,117	271,320		53		53		271,373		40,018	40,018	12,103	06/15/2044.
09256B	AH	0		12/04/2017.	MORGAN STANLEY.....		127,165	120,000	119,075	119,118		15		15		119,132		8,033	8,033	7,432	07/15/2045.
097014	AM	6		02/02/2017.	MILLENNIUM ADVISORS.....		91,798	90,000	89,556	89,933		5		5		89,938		1,860	1,860	1,218	08/15/2018.
09779*	AB	6		12/29/2017.	CALLED BY ISSUER at 100.000.....		8,289	8,289	8,199	8,269		19		19		8,289			0	454	06/23/2022.

SCHEDULE D - PART 4

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

E14.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
10526# AB 6	BRANDMUSCLE TL A.....		..	12/29/2017.	VARIOUS.....	.....	38,953	38,953	38,512	38,512	.....	.....	.....	441	.....	38,953	.....	.....	.....0	1,880	12/01/2021.
10526# AC 4	BRANDMUSCLE - TL B.....		..	12/29/2017.	VARIOUS.....	.....	802	802	794	794	.....	.....	8	.....	8	802	.....	.....	.....0	26	12/01/2021.
10650@ BB 5	BRANTLEY TRANSPORTATION.....		..	10/04/2017.	CALLED BY ISSUER at 100.000.....	.....	14,798	14,798	14,798	14,798	.....	.....	.....	0	.....	14,798	.....	.....	.....0	757	04/05/2018.
12189P AD 4	BURLINGTN NO SF 98-C TR.....		..	07/02/2017.	MBS PAYMENT.....	.....	109,227	109,227	109,785	109,273	.....	(46)	.....	(46)	.....	109,227	.....	.....	.....0	6,275	07/02/2018.
12189P AG 7	BURLINGTN NO SF 00-1 TR.....		..	07/17/2017.	MBS PAYMENT.....	.....	48,330	48,330	59,627	48,348	.....	(19)	.....	(19)	.....	48,330	.....	.....	.....0	2,006	01/15/2021.
12189T AH 7	BURLINGTN NO SF 98-A TR.....		..	07/02/2017.	MBS PAYMENT.....	.....	60,799	60,799	69,387	61,038	.....	(239)	.....	(239)	.....	60,799	.....	.....	.....0	2,125	01/02/2019.
12189T AY 0	BURLINGTN NORTH SANTA FE.....		..	05/01/2017.	MATURITY.....	.....	600,000	600,000	589,536	600,000	.....	.....	.....	0	.....	600,000	.....	.....	.....0	16,950	05/01/2017.
12479H AA 7	CAUTO 2011-1A A.....		..	04/17/2017.	VARIOUS.....	.....	6,990,565	6,990,565	6,988,309	6,991,434	.....	(869)	.....	(869)	.....	6,990,565	.....	.....	.....0	132,621	11/15/2039.
12514A AE 1	CD 2007-CD5 A4.....		..	07/01/2017.	MBS PAYMENT.....	.....	282,694	282,694	309,240	284,970	.....	(2,276)	.....	(2,276)	.....	282,694	.....	.....	.....0	5,197	11/15/2044.
125438 AB 7	CWLH 2007-HYB2 3A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	314,643	360,549	115,924	294,336	.....	20,307	.....	20,307	.....	314,643	.....	.....	.....0	11,258	02/25/2047.
12544X AX 3	CWLH 2007-9 A13.....		..	12/01/2017.	MBS PAYMENT.....	.....	580,452	580,452	548,273	585,294	.....	(4,842)	.....	(4,842)	.....	580,452	.....	.....	.....0	16,784	07/25/2037.
12548M AL 9	CIFC 2015-1A D.....		..	12/21/2017.	CALLED BY ISSUER at 100.000.....	.....	8,000,000	8,000,000	7,976,250	7,891,837	.....	108,163	.....	108,163	.....	8,000,000	.....	.....	.....0	482,622	01/22/2027.
125634 AJ 4	CLIF 2013-2A NOTE.....		..	12/18/2017.	MBS PAYMENT.....	.....	196,333	196,333	195,899	196,306	.....	27	.....	27	.....	196,333	.....	.....	.....0	3,334	06/18/2028.
125634 AQ 8	CLIF 2014-2A A.....		..	12/18/2017.	MBS PAYMENT.....	.....	163,636	163,636	163,571	163,422	.....	215	.....	215	.....	163,636	.....	.....	.....0	2,996	10/18/2029.
12566Q AE 3	CMALT 2007-A1 1A5.....		..	12/01/2017.	MBS PAYMENT.....	.....	418,708	510,007	347,472	411,431	.....	7,277	.....	7,277	.....	418,708	.....	.....	.....0	17,145	01/25/2037.
12566T AA 5	CMALT 2006-A7 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	879,459	1,100,729	915,821	915,821	.....	(33,770)	.....	(33,770)	.....	882,051	.....	(2,592)	(2,592)	32,520	12/25/2036.
12566T AK 3	CMALT 2006-A7 1A10.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	124,680	68,945	.....	(68,945)	.....	(68,945)	.....	.....	.....	.....	.....0	20,708	12/25/2036.
12566V AH 5	CMALT 2007-A4 1A8.....		..	12/26/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	2,557	1,452	.....	(1,452)	.....	(1,452)	.....	.....	.....	.....	.....0	919	04/25/2037.
12566V AN 2	CMALT 2007-A4 1A13.....		..	12/01/2017.	MBS PAYMENT.....	.....	807,698	1,088,416	801,584	817,517	.....	(9,819)	.....	(9,819)	.....	807,698	.....	.....	.....0	31,871	04/25/2037.
12592M AN 0	COMM 2014-LC17 D.....		..	03/27/2017.	SANDLER ONEILL.....	.....	10,581,513	14,969,426	13,076,748	13,396,768	.....	36,243	.....	36,243	.....	13,433,011	.....	(2,851,498)	(2,851,498)	182,441	10/10/2047.
12625K AR 6	COMM 2013-CR8 F.....		..	09/28/2017.	VARIOUS.....	.....	3,131,250	5,000,000	3,261,719	3,600,284	.....	126,467	.....	126,467	.....	3,726,751	.....	(595,501)	(595,501)	166,289	06/10/2046.
12628K AA 0	CSAB 2006-3 A1A.....		..	12/01/2017.	MBS PAYMENT.....	.....	189,390	189,390	89,000	89,000	.....	.....	.....	0	.....	89,000	.....	100,390	100,390	3,196	11/25/2036.
12628L AD 2	CSAB 2006-4 A2A.....		..	12/01/2017.	MBS PAYMENT.....	.....	114,260	114,260	54,273	.....	.....	457	.....	457	.....	114,260	.....	.....	.....0	1,947	12/25/2036.
12628L AJ 9	CSAB 2006-4 A6A.....		..	12/01/2017.	MBS PAYMENT.....	.....	393,649	393,649	226,083	226,063	.....	.....	.....	0	.....	226,063	.....	167,585	167,585	7,990	12/25/2036.
12629E AA 3	CSAB 2007-1 1A1A.....		..	12/01/2017.	MBS PAYMENT.....	.....	93,541	93,541	48,860	84,638	.....	80	.....	80	.....	93,541	.....	.....	.....0	1,436	05/25/2037.
12629E AC 9	CSAB 2007-1 1A2.....		..	12/01/2017.	MBS PAYMENT.....	.....	424,582	424,582	200,615	424,255	.....	328	.....	328	.....	424,582	.....	.....	.....0	6,627	05/25/2037.
12629E AD 7	CSAB 2007-1 1A3A.....		..	12/01/2017.	MBS PAYMENT.....	.....	99,344	99,344	47,269	72,034	.....	1	.....	1	.....	99,344	.....	.....	.....0	1,494	05/25/2037.
12631D AN 3	COMM 2014-CR17 G.....		..	10/27/2017.	BAYCREST PARTNERS LLC.....	.....	2,038,500	5,400,000	3,118,500	3,504,223	.....	144,364	.....	144,364	.....	3,648,587	.....	(1,610,087)	(1,610,087)	198,000	05/10/2047.
126378 AA 6	CSMC 2007-1 1A1A.....		..	12/01/2017.	MBS PAYMENT.....	.....	19,781	19,781	10,065	10,696	.....	10	.....	10	.....	19,781	.....	.....	.....0	267	02/25/2037.
126378 AL 2	CSMC 2007-1 1A6A.....		..	12/01/2017.	MBS PAYMENT.....	.....	241,180	241,180	123,957	123,957	.....	.....	.....	0	.....	123,957	.....	117,223	117,223	4,040	02/25/2037.
126384 CF 1	CSMC 2007-2 2A5.....		..	12/01/2017.	MBS PAYMENT.....	.....	358,374	358,074	352,751	359,009	.....	(635)	.....	(635)	.....	358,374	.....	.....	.....0	9,745	03/25/2037.
12639B AG 4	CSMC 2008-4R 1A4.....		..	12/26/2017.	MBS PAYMENT.....	.....	3,971,737	3,971,737	3,415,694	3,869,372	.....	102,366	.....	102,366	.....	3,971,737	.....	.....	.....0	36,694	08/26/2037.
126410 LM 9	CSX TRANSPORTATION INC.....		..	07/15/2017.	SINK.....	.....	80,812	80,812	80,213	80,679	.....	134	.....	134	.....	80,812	.....	.....	.....0	5,052	01/15/2023.
12643G AC 6	CSMC 2010-2R 1A3.....		..	12/01/2017.	VARIOUS.....	.....	446,162	481,520	377,036	442,616	.....	3,546	.....	3,546	.....	446,162	.....	.....	.....0	16,139	07/26/2037.
12645G BZ 2	CSMC 2011-2R 4A3.....		..	11/16/2017.	AMHERST SECURITIES GROUP.....	.....	7,400,068	13,578,106	3,211,041	3,211,041	.....	.....	.....	0	.....	3,211,041	.....	4,189,027	4,189,027	142,270	02/27/2037.
12646B BS 8	CSMC 2012-2R 2A13.....		..	12/01/2017.	MBS PAYMENT.....	.....	1,709,893	1,709,893	1,555,280	1,685,675	.....	24,218	.....	24,218	.....	1,709,893	.....	.....	.....0	44,796	03/27/2047.
12648E AW 2	CSMC 2014-2R 3A3.....		..	09/14/2017.	CREDIT SUISSE.....	.....	1,639,870	790,299	1,272,381	1,380,907	.....	49,220	.....	49,220	.....	1,430,127	.....	209,744	209,744	22,052	11/27/2035.
12649F BY 3	CSMC 2014-11R 7A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....	168,562	96,643	96,643	.....	(19,347)	.....	(19,347)	.....	77,296	.....	(77,296)	(77,296)	9,391	02/27/2037.
126650 AW 0	CVS PASS-THROUGH TRUST.....		..	12/11/2017.	MBS PAYMENT.....	.....	52,379	52,379	50,067	52,196	.....	182	.....	182	.....	52,379	.....	.....	.....0	1,515	01/11/2027.
126650 BC 3	CVS PASS-THROUGH TRUST.....		..	12/11/2017.	MBS PAYMENT.....	.....	87,210	87,210	87,167	87,210	.....	(43)	.....	(43)	.....	87,167	.....	43	43	2,803	01/10/2028.
126650 BP 4	CVS PASS-THROUGH TRUST.....		..	12/11/2017.	VARIOUS.....	.....	478,949	478,949	485,658	452,710	.....	(379)	.....	(379)	.....	479,178	.....	(229)	(229)	15,735	12/10/2028.
126650 BQ 2	CVS PASS-THROUGH TRUST.....		..	12/11/2017.	SINK.....	.....	68,331	68,331	82,176	21,943	.....	(618)	.....	(618)	.....	68,331	.....	.....	.....0	2,349	01/10/2030.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126650 BS 8	CVS PASS-THROUGH TRUST.....		..	12/10/2017.	SINK.....	.....	194,724	194,724	245,031	167,289	.....	(2,148)	.....	(2,148)	.....	194,724	.....	.....	.....0	7,915	01/10/2032.
126650 BV 1	CVS PASS-THROUGH TRUST.....		..	12/10/2017.	SINK.....	.....	203,359	203,359	226,088	194,592	.....	(930)	.....	(930)	.....	203,359	.....	.....	.....0	6,392	01/10/2033.
126650 BY 5	CVS PASS-THROUGH TRUST.....		..	12/11/2017.	SINK.....	.....	10,347	10,347	11,919	.....	.....	(51)	.....	(51)	.....	10,347	.....	.....	.....0	309	01/10/2034.
126659 AA 9	CVS PASS-THROUGH TRUST.....		..	12/11/2017.	SINK.....	.....	29,082	29,082	39,008	29,470	.....	(388)	.....	(388)	.....	29,082	.....	.....	.....0	1,333	07/10/2031.
12665V AA 0	CVS PASS-THROUGH TR 2014.....		..	12/10/2017.	SINK.....	.....	93,824	93,824	93,780	93,803	.....	.....	.....	0	.....	93,803	.....	21	21	2,155	08/10/2036.
126670 CH 9	CWL 2005-11 AF3.....		..	12/01/2017.	MBS PAYMENT.....	.....	68,508	68,508	55,038	54,519	.....	(521)	.....	(521)	.....	53,998	.....	14,510	14,510	1,822	02/25/2036.
126670 PM 4	CWL 2005-16 MV5.....		..	06/16/2017.	VARIOUS.....	.....	452,600	2,000,000	500,000	500,270	.....	(9,410)	.....	(9,410)	.....	490,860	.....	(38,260)	(38,260)	15,984	05/25/2036.
126670 UZ 9	CWL 2006-2 M4.....		..	08/25/2017.	MBS PAYMENT.....	.....	.....	2,244,364	33,304	28,134	.....	(28,134)	.....	(28,134)	.....	.....	.....	.....	.....0	14,167	06/25/2036.
126673 4Y 5	CWL 2005-SD2 M3.....		..	12/01/2017.	MBS PAYMENT.....	.....	253,424	253,424	69,533	69,533	.....	.....	.....	0	.....	69,533	.....	183,890	183,890	7,365	08/25/2035.
126673 FV 9	CWL 2004-10 AF5B.....		..	12/01/2017.	MBS PAYMENT.....	.....	112,689	112,689	108,851	112,333	.....	356	.....	356	.....	112,689	.....	.....	.....0	3,115	02/25/2035.
126673 G5 5	CWL 2005-SD1 M3.....		..	11/01/2017.	MBS PAYMENT.....	.....	.....	285,985	100,378	4,219	.....	(4,219)	.....	(4,219)	.....	.....	.....	.....	.....0	5,696	05/25/2035.
126673 Y7 1	CWL 2005-7 AF4.....		..	12/01/2017.	MBS PAYMENT.....	.....	3,278,660	3,278,660	3,016,367	3,261,327	.....	17,333	.....	17,333	.....	3,278,660	.....	.....	.....0	101,426	10/25/2035.
12667A AC 0	CWL 2006-12 2A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	758,118	758,118	609,401	808,266	.....	(50,148)	.....	(50,148)	.....	758,118	.....	.....	.....0	6,492	01/25/2037.
12667F 6D 2	CWALT 2005-J2 1A8.....		..	12/25/2017.	MBS PAYMENT.....	.....	50,154	50,154	23,512	23,512	.....	.....	.....	0	.....	23,512	.....	26,642	26,642	460	04/25/2035.
12667F RY 3	CWALT 2004-22CB 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	248,924	248,924	243,829	248,540	.....	384	.....	384	.....	248,924	.....	.....	.....0	7,870	10/25/2034.
12667F V4 4	COUNTRYWIDE ALTERNATIVE LOAN T.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....	84,713	17,784	.....	.....	243	.....	243	.....	.....	.....	.....	.....0	.....	02/25/2035.
12667F YW 9	CWALT 2004-28CB 7A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	36,757	36,757	30,554	35,784	.....	973	.....	973	.....	36,757	.....	.....	.....0	1,030	01/25/2020.
12667G G4 9	CWALT 2005-J7 XB.....		..	10/24/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	258	1	.....	(1)	.....	(1)	.....	.....	.....	.....	.....0	20	10/25/2017.
12667G QC 0	CWALT 2005-20CB 2A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	809,581	820,446	719,786	719,786	.....	6,580	.....	6,580	.....	726,367	.....	83,214	83,214	22,573	07/25/2035.
12667G W2 5	CWALT 2005-41 1A2B.....		..	12/25/2017.	MBS PAYMENT.....	.....	121,598	549,088	119,021	.....	.....	(21,150)	.....	(21,150)	.....	121,598	.....	.....	.....0	4,561	09/25/2035.
12667G X4 0	CWALT 2005-34CB 1A9.....		..	12/01/2017.	MBS PAYMENT.....	.....	883,481	931,331	826,345	884,330	.....	(849)	.....	(849)	.....	883,481	.....	.....	.....0	26,754	09/25/2035.
12667G Z4 8	CWALT 2005-38 A4.....		..	12/25/2017.	VARIOUS.....	.....	762,623	1,286,122	475,025	.....	.....	5,961	.....	5,961	.....	762,623	.....	.....	.....0	8,882	09/25/2035.
12668A VN 2	COUNTRYWIDE ALTERNATIVE LOAN T.....		..	12/25/2017.	MBS PAYMENT.....	.....	101,772	101,772	68,187	.....	.....	(1,433)	.....	(1,433)	.....	101,772	.....	.....	.....0	353	12/25/2035.
12668B FH 1	CWALT 2005-86CB A8.....		..	12/01/2017.	MBS PAYMENT.....	.....	59,857	59,857	37,686	58,262	.....	1,595	.....	1,595	.....	59,857	.....	.....	.....0	1,645	02/25/2036.
12668B JZ 7	CWALT 2006-J1 1A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	419,290	506,825	330,268	414,410	.....	4,879	.....	4,879	.....	419,290	.....	.....	.....0	14,629	02/25/2036.
12668B KM 4	CWALT 2006-J1 2A1.....		..	11/01/2017.	MBS PAYMENT.....	.....	33,663	87,578	33,258	33,400	.....	263	.....	263	.....	33,663	.....	.....	.....0	3,578	02/25/2036.
12668B PS 6	CWALT 2006-4CB 1A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	42,984	48,708	29,826	42,675	.....	309	.....	309	.....	42,984	.....	.....	.....0	1,521	04/25/2036.
12668B RG 0	CWALT 2006-OC2 2A3.....		..	12/25/2017.	MBS PAYMENT.....	.....	60,954	67,422	40,185	58,922	.....	2,032	.....	2,032	.....	60,954	.....	.....	.....0	606	02/25/2036.
12668G AF 9	CWL 2006-S9 A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	277,740	277,740	120,817	219,793	.....	57,947	.....	57,947	.....	277,740	.....	.....	.....0	7,455	08/25/2036.
12668R AG 3	CWALT 2006-0A19 XP.....		..	12/20/2017.	VARIOUS.....	.....	.....	.....	42,897	.....	.....	(42,897)	.....	(42,897)	.....	2,548	.....	.....	.....0	2,548	02/20/2047.
12668V AC 3	CWL 2006-S7 A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	265,308	265,308	122,042	70,252	.....	.....	.....	0	.....	70,252	.....	195,056	195,056	8,223	11/25/2035.
12668V AF 6	CWL 2006-S7 A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	347,264	347,264	185,257	164,052	.....	.....	.....	0	.....	164,052	.....	183,212	183,212	9,804	11/25/2035.
12668W AC 1	CWL 2007-4 A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	658,107	1,051,071	598,574	667,927	.....	(9,820)	.....	(9,820)	.....	658,107	.....	.....	.....0	27,341	04/25/2047.
126694 2H 0	CWHL 2006-10 1A11.....		..	12/01/2017.	MBS PAYMENT.....	.....	117,681	140,281	99,924	116,714	.....	967	.....	967	.....	117,681	.....	.....	.....0	3,258	05/25/2036.
126694 AF 5	CWHL 2005-19 1A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	278,723	297,700	268,754	268,754	.....	(7,214)	.....	(7,214)	.....	261,540	.....	17,183	17,183	6,850	08/25/2035.
126694 EG 9	CWHL 2005-21 A40.....		..	12/01/2017.	MBS PAYMENT.....	.....	98,355	214,375	63,066	99,093	.....	(738)	.....	(738)	.....	98,355	.....	.....	.....0	6,441	10/25/2035.
126694 FC 7	CWHL 2005-20 A5.....		..	12/01/2017.	MBS PAYMENT.....	.....	244,510	244,172	182,057	239,630	.....	4,879	.....	4,879	.....	244,510	.....	.....	.....0	6,772	10/25/2035.
126694 JY 5	CWHL 2005-24 A8.....		..	12/01/2017.	MBS PAYMENT.....	.....	184,926	209,661	140,358	180,401	.....	4,525	.....	4,525	.....	184,926	.....	.....	.....0	6,203	11/25/2035.
126694 MR 6	CWHL 2005-26 1A7.....		..	12/01/2017.	MBS PAYMENT.....	.....	49,697	53,887	56,727	50,611	.....	(914)	.....	(914)	.....	49,697	.....	.....	.....0	3,155	11/25/2035.
126694 Z6 8	CWALT 2006-OA2 X1P.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	62,149	.....	.....	(62,149)	.....	(62,149)	.....	.....	.....	.....	.....0	1,789	05/20/2046.
12669F N5 8	CWHL 2004-12 11A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	1,163	1,163	341	1,089	.....	74	.....	74	.....	1,163	.....	.....	.....0	20	08/25/2034.
12669G B2 6	CWHL 2005-HYB3 M.....		..	12/01/2017.	MBS PAYMENT.....	.....	132,404	593,459	101,292	141,029	.....	(8,625)	.....	(8,625)	.....	132,404	.....	.....	.....0	14,527	06/20/2035.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12669G BE 0	CWHL 2004-HYB6 A4.....		..	12/01/2017.	MBS PAYMENT.....	.....	84,657	84,657	55,027	80,724	.....	3,933	.....	3,933	.....	84,657	.....	.....	.....0	1,330	11/20/2034.
12669G GN 5	CWHL 2004-HYB8 1M1.....		..	04/20/2017.	VARIOUS.....	.....	2,122,683	3,121,331	1,392,207	1,392,207	.....	.....	.....	0	.....	1,392,207	.....	730,476	730,476	32,762	01/20/2035.
12669G JL 6	CWHL 2004-29 1B1.....		..	12/26/2017.	MBS PAYMENT.....	.....	252,717	359,048	94,986	246,105	.....	6,611	.....	6,611	.....	252,717	.....	.....	.....0	4,094	02/25/2035.
12669G KJ 9	CWHL 2004-25 2A4.....		..	12/25/2017.	MBS PAYMENT.....	.....	114,929	264,884	79,662	.....	.....	(5,455)	.....	(5,455)	.....	114,929	.....	.....	.....0	2,277	02/25/2035.
12669G NQ 0	CWHL 2005-7 2A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	410,939	1,029,295	310,151	310,151	.....	34,875	.....	34,875	.....	345,026	.....	65,913	65,913	10,777	03/25/2035.
12669G QM 6	CWHL 2005-HYB1 1A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	329,734	340,860	225,564	.....	.....	(575)	.....	(575)	.....	329,734	.....	.....	.....0	1,729	03/25/2035.
12669G TT 8	CWHL 2005-3 1A5.....		..	12/25/2017.	MBS PAYMENT.....	.....	69,148	226,221	42,372	.....	.....	(1,389)	.....	(1,389)	.....	69,148	.....	.....	.....0	1,431	04/25/2035.
12669H AA 7	CWL 2007-QH1 A1.....		..	12/25/2017.	MBS PAYMENT.....	.....	116,419	116,419	75,786	115,323	.....	1,096	.....	1,096	.....	116,419	.....	.....	.....0	594	03/25/2037.
12669T AA 1	CWL 2007-SD1 A1.....		..	12/25/2017.	MBS PAYMENT.....	.....	510,029	865,971	425,303	512,980	.....	(2,951)	.....	(2,951)	.....	510,029	.....	.....	.....0	6,755	04/25/2047.
12670B AC 3	CWL 2007-S2 A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	682,103	682,103	271,893	271,893	.....	.....	.....	0	.....	271,893	.....	410,210	410,210	21,143	05/25/2037.
12684* AJ 7	CVS HOLDING DD TL.....		..	04/03/2017.	DIRECT.....	.....	114,832	114,832	114,832	114,832	.....	.....	.....	0	.....	114,832	.....	.....	.....0	5,705	08/15/2021.
12684* AK 4	CVS HOLDING TL.....		..	12/29/2017.	VARIOUS.....	.....	1,129,051	1,140,568	1,125,980	1,128,256	.....	795	.....	795	.....	1,129,051	.....	.....	.....0	2,511	08/14/2021.
12684* AL 2	CVS HOLDING B-1 TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	189,825	189,825	187,455	132,919	.....	2,194	.....	2,194	.....	189,825	.....	.....	.....0	11,602	08/14/2021.
14040H AL 9	CAPITAL ONE FINANCIAL CO.....		..	02/21/2017.	MATURITY.....	.....	10,000,000	10,000,000	9,565,000	9,998,392	.....	1,608	.....	1,608	.....	10,000,000	.....	.....	.....0	262,500	02/21/2017.
14041N EN 7	COMET 2014-A1 A1.....		..	01/15/2017.	MBS PAYMENT.....	.....	2,000,000	2,000,000	2,000,391	2,000,116	.....	(116)	.....	(116)	.....	2,000,000	.....	.....	.....0	5,520	11/15/2019.
14310D AJ 6	CGMS 2013-2A D.....		..	12/07/2017.	CALLED BY ISSUER at 100.000.....	.....	10,000,000	10,000,000	9,660,000	9,806,652	.....	193,348	.....	193,348	.....	10,000,000	.....	.....	.....0	561,818	04/18/2025.
14314E AB 7	CARMX 2016-3 A2.....		..	12/15/2017.	MBS PAYMENT.....	.....	795,646	795,646	795,002	.....	.....	148	.....	148	.....	795,646	.....	.....	.....0	1,445	08/15/2019.
144531 EZ 9	CARR 2006-NC1 M2.....		..	09/27/2017.	KGS ALPHA CAPITAL MARKETS.....	.....	2,055,000	3,000,000	1,282,500	1,285,141	.....	33,091	.....	33,091	.....	1,318,233	.....	736,767	736,767	32,726	05/25/2053.
144531 FQ 8	CARR 2006-OPT1 M3.....		..	08/18/2017.	EDFMAN.....	.....	1,575,000	2,500,000	1,200,000	1,203,736	.....	26,587	.....	26,587	.....	1,230,323	.....	344,677	344,677	22,190	02/25/2036.
14855G AB 7	CLAST 2014-1 A1.....		..	04/15/2017.	MBS PAYMENT.....	.....	766,978	766,978	766,978	766,978	.....	.....	.....	0	.....	766,978	.....	.....	.....0	12,763	02/15/2029.
14855G AD 3	CLAST 2014-1 B.....		..	04/15/2017.	MBS PAYMENT.....	.....	385,221	385,221	385,221	385,221	.....	.....	.....	0	.....	385,221	.....	.....	.....0	9,087	02/15/2029.
14916R AB 0	CATHOLIC HEALTH INITIATI.....		..	01/30/2017.	MILLENNIUM ADVISORS.....	.....	109,927	110,000	109,968	110,000	.....	.....	.....	0	.....	110,000	.....	(73)	(73)	440	11/01/2017.
14916R AE 4	CATHOLIC HEALTH INITIATI.....		..	02/02/2017.	MARKETAXESS.....	.....	111,107	110,000	109,954	109,983	.....	1	.....	1	.....	109,984	.....	1,123	1,123	1,446	08/01/2018.
151020 AT 1	CELGENE CORP.....		..	02/02/2017.	MILLENNIUM ADVISORS.....	.....	160,720	160,000	159,990	159,995	.....	.....	.....	0	.....	159,995	.....	725	725	1,587	08/15/2018.
15135D AE 7	CECDO 2007-14A C.....		..	12/15/2017.	MBS PAYMENT.....	.....	1,500,000	1,500,000	1,333,125	1,363,116	.....	136,884	.....	136,884	.....	.....	.....	.....	.....0	.....	.....
152314 GB 0	CXHE 2002-D AF6.....		..	12/01/2017.	MBS PAYMENT.....	.....	210,404	210,404	173,789	207,140	.....	3,265	.....	3,265	.....	210,404	.....	.....	.....0	4,897	12/25/2032.
152314 KH 2	CXHE 2004-C AF4.....		..	12/01/2017.	MBS PAYMENT.....	.....	405,793	405,794	332,834	402,657	.....	3,136	.....	3,136	.....	405,793	.....	.....	.....0	12,502	05/25/2032.
152314 PA 2	CXHE 2005-C M7.....		..	09/25/2017.	MBS PAYMENT.....	.....	.....	30,162	11,528	.....	.....	46	.....	46	.....	.....	.....	.....	.....0	438	06/25/2035.
15672L AD 0	CERB 2013-1A D.....		..	10/15/2017.	MBS PAYMENT.....	.....	2,325,516	2,325,516	2,228,169	2,304,737	.....	20,778	.....	20,778	.....	2,325,516	.....	.....	.....0	119,697	10/15/2023.
15672N AE 4	CERB 2014-1A C.....		..	10/15/2017.	MBS PAYMENT.....	.....	56,642	56,642	56,075	56,359	.....	283	.....	283	.....	56,642	.....	.....	.....0	2,543	10/15/2023.
15677G AB 0	CERIDIAN HCM HOLDING INC.....		..	09/20/2017.	VARIOUS.....	.....	166,598	166,817	166,817	166,817	.....	.....	.....	0	.....	166,817	.....	(219)	(219)	4,464	09/15/2020.
161175 AZ 7	CHARTER COMM OPT LLC/CAP.....		..	02/21/2017.	MORGAN STANLEY.....	.....	45,382	40,000	40,923	40,922	.....	(3)	.....	(3)	.....	40,920	.....	4,462	4,462	858	10/23/2035.
161175 BB 9	CHARTER COMM OPT LLC/CAP.....		..	02/21/2017.	BANK OF AMERICA.....	.....	62,825	60,000	62,868	62,847	.....	(68)	.....	(68)	.....	62,779	.....	46	46	1,571	07/23/2022.
161175 BL 7	CHARTER COMM OPT LLC/CAP.....		..	06/14/2017.	VARIOUS.....	.....	127,971	120,000	119,962	.....	.....	1	.....	1	.....	119,962	.....	8,009	8,009	923	05/01/2047.
161546 DZ 6	CFAB 2003-1 1A5.....		..	12/01/2017.	MBS PAYMENT.....	.....	498,418	498,418	447,330	495,037	.....	3,381	.....	3,381	.....	498,418	.....	.....	.....0	16,140	10/25/2032.
161546 FY 7	CFAB 2003-4 1M2.....		..	08/01/2017.	MBS PAYMENT.....	.....	46,471	46,471	36,216	46,489	.....	(18)	.....	(18)	.....	46,471	.....	.....	.....0	991	06/25/2032.
161546 HC 3	CFAB 2003-6 1A7.....		..	12/01/2017.	MBS PAYMENT.....	.....	73,756	73,756	59,742	72,641	.....	1,115	.....	1,115	.....	73,756	.....	.....	.....0	1,822	11/25/2034.
161546 HW 9	CFAB 2004-1 1M2.....		..	03/01/2017.	MBS PAYMENT.....	.....	7,866	7,866	5,935	7,845	.....	21	.....	21	.....	7,866	.....	.....	.....0	23	01/25/2033.
161546 HX 7	CFAB 2004-1 1B.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....	435,010	345,969	27,574	32,663	(60,236)	.....	(27,573)	.....	.....	.....	.....	.....0	.....	02/25/2032.
161546 JM 9	CFAB 2004-2 1B.....		..	09/28/2017.	VARIOUS.....	.....	772,287	1,257,294	661,137	598,380	62,757	.....	.....	62,757	.....	661,137	.....	111,150	111,150	21,033	02/26/2035.
161571 HH 0	CHAIT 2016-A7 A7.....		..	09/16/2017.	MBS PAYMENT.....	.....	2,250,000	2,250,000	2,247,539	2,247,539	.....	2,461	.....	2,461	.....	2,250,000	.....	.....	.....0	17,888	09/16/2019.

SCHEDULE D - PART 4

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

E14.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
16162W	LF	4	CHASE 2005-S1 M.....	..	12/01/2017.	MBS PAYMENT.....	.....	59,640	254,064	75,010	65,057	.....	(5,416)	.....	(5,416)	.....	59,640	.....	.....	0	8,707	05/25/2035.
16162W	MB	2	CHASE 2005-S2 A15.....	..	12/01/2017.	MBS PAYMENT.....	.....	1,353,655	1,353,655	1,301,171	1,301,171	.....	.....	.....	0	.....	1,301,171	.....	52,484	52,484	36,240	10/25/2035.
161631	AG	1	CHASE 2007-S5 1A7.....	..	01/27/2017.	MBS PAYMENT.....	.....	811	102,583	24,597	24,597	.....	.....	.....	0	.....	24,597	.....	(23,786)	(23,786)	513	07/25/2037.
16163E	AE	8	CHASE 2007-S2 1A5.....	..	12/26/2017.	MBS PAYMENT.....	.....	430	19,205	7	(2,073)	.....	2,504	.....	2,504	.....	430	.....	0	0	286	03/25/2037.
16163F	AG	0	CHASE 2007-S1 A7.....	..	12/01/2017.	MBS PAYMENT.....	.....	935,968	1,031,639	877,728	941,512	.....	(5,544)	.....	(5,544)	.....	935,968	.....	0	0	28,513	02/25/2037.
16165W	AD	8	CFLX 2007-2 M2.....	..	09/25/2017.	MBS PAYMENT.....	.....	.....	6,226	1,401	289	.....	(289)	.....	(289)	.....	.....	.....	0	0	59	05/25/2037.
162809	B*	7	CHECKERS DRIVE IN TL.....	..	05/02/2017.	CALLED BY ISSUER at 100.000.....	.....	635,875	635,875	629,516	632,119	.....	3,756	.....	3,756	.....	635,875	.....	0	0	11,511	01/05/2022.
166430	AA	6	CHEST 2014-1A A.....	..	12/15/2017.	MBS PAYMENT.....	.....	237,500	237,500	237,500	237,500	.....	.....	.....	0	.....	237,500	.....	0	0	6,356	12/15/2034.
17025J	AK	9	CWHL 2007-13 A10.....	..	12/01/2017.	MBS PAYMENT.....	.....	434,880	468,320	393,463	434,651	.....	229	.....	229	.....	434,880	.....	0	0	16,243	08/25/2037.
17216*	AA	2	CINCINNATI LIFE INSURANCE (DAVIS).....	..	12/27/2017.	MBS PAYMENT.....	.....	6,300	6,300	4,243	6,069	.....	231	.....	231	.....	6,300	.....	0	0	.....	01/12/2021.
17216*	AB	0	CINCINNATI INS CO (MCDONALD).....	..	12/24/2017.	MBS PAYMENT.....	.....	1,206	1,206	489	1,189	.....	17	.....	17	.....	1,206	.....	0	0	.....	08/24/2041.
172967	BU	4	CITIGROUP INC.....	..	04/19/2017.	CITIGROUP GLOBAL MARKETS.....	.....	4,477,469	3,911,000	4,333,381	4,292,220	.....	(605)	.....	(605)	.....	4,291,615	.....	185,854	185,854	60,692	02/22/2033.
172967	LC	3	CITIGROUP INC.....	..	05/31/2017.	VARIOUS.....	.....	3,027,865	3,000,000	2,974,050	2,974,064	.....	1,957	.....	1,957	.....	2,976,021	.....	51,844	51,844	39,794	12/08/2021.
172967	LD	1	CITIGROUP INC.....	..	03/28/2017.	SAMCO CAPITAL MARKETS.....	.....	1,002,700	1,000,000	1,003,280	.....	.....	(52)	.....	(52)	.....	1,003,228	.....	(528)	(528)	8,746	01/10/2028.
17305B	AB	7	CITICORP LEASE PASS-THRU.....	..	01/03/2017.	MBS PAYMENT.....	.....	172,565	172,565	198,807	172,565	.....	.....	.....	0	.....	172,565	.....	0	0	.....	12/15/2019.
17305E	FN	0	CCCIT 2014-A2 A2.....	..	02/22/2017.	MBS PAYMENT.....	.....	2,240,000	2,240,000	2,240,565	2,240,226	.....	(226)	.....	(226)	.....	2,240,000	.....	0	0	11,424	02/22/2019.
17306S	AA	1	CMLTI 2006-AR3 1A1A.....	..	12/01/2017.	MBS PAYMENT.....	.....	75,602	81,114	46,089	73,906	.....	1,696	.....	1,696	.....	75,602	.....	0	0	1,544	06/25/2036.
17307G	4H	8	CMLTI 2006-WF1 A2C.....	..	12/01/2017.	MBS PAYMENT.....	.....	23,334	23,334	14,519	16,540	.....	62	.....	62	.....	16,602	.....	6,732	6,732	445	03/25/2036.
17307G	4K	1	CMLTI 2006-WF1 A2E.....	..	12/01/2017.	MBS PAYMENT.....	.....	155,238	155,238	153,750	153,750	.....	1,488	.....	1,488	.....	155,238	.....	0	0	2,963	03/25/2036.
17307G	4L	9	CMLTI 2006-WF1 A2F.....	..	12/01/2017.	MBS PAYMENT.....	.....	846,687	846,687	555,826	555,826	.....	.....	.....	0	.....	555,826	.....	290,861	290,861	16,159	03/25/2036.
17307G	GY	8	CMLTI 2004-NCM2 1CB2.....	..	12/01/2017.	MBS PAYMENT.....	.....	820,215	820,215	828,921	828,296	.....	.....	.....	0	.....	828,296	.....	(8,081)	(8,081)	28,779	08/25/2034.
17307G	LJ	0	CMLTI 2005-9 21A3.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....	66,554	36,294	36,294	.....	(4,424)	.....	(4,424)	.....	31,871	.....	(31,871)	(31,871)	1,932	11/25/2035.
17307G	MJ	4	CMLTI 2004-HYB4 WA.....	..	12/01/2017.	MBS PAYMENT.....	.....	33,358	33,358	26,019	32,770	.....	588	.....	588	.....	33,358	.....	0	0	578	12/25/2034.
17307G	PF	9	CMLTI 2005-WF1 A5.....	..	12/01/2017.	MBS PAYMENT.....	.....	16,608	16,608	14,514	16,079	.....	529	.....	529	.....	16,608	.....	0	0	426	11/25/2034.
17307G	WF	1	CMLTI 2005-4 B1.....	..	02/27/2017.	VARIOUS.....	.....	2,412,203	3,590,769	1,354,921	1,997,335	.....	8,509	.....	8,509	.....	2,005,844	.....	406,359	406,359	24,231	08/25/2035.
17307G	Y8	5	CMLTI 2005-12 2A3.....	..	12/25/2017.	MBS PAYMENT.....	.....	.....	43,944	27,761	616	.....	(616)	.....	(616)	.....	.....	.....	0	0	1,181	08/25/2035.
17309R	AA	0	CMLTI 2006-AR6 1A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	44,676	55,228	33,870	43,113	.....	1,563	.....	1,563	.....	44,676	.....	0	0	965	08/25/2036.
17309V	AQ	6	CMALT 2006-A4 2A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	150,543	150,543	123,445	146,120	.....	4,422	.....	4,422	.....	150,543	.....	0	0	4,727	08/25/2021.
17311F	AD	6	CMLTI 2007-OPX1 A3A.....	..	09/27/2017.	VARIOUS.....	.....	1,964,402	2,702,861	1,635,231	1,580,967	.....	26,260	.....	26,260	.....	1,607,227	.....	357,175	357,175	88,712	01/25/2037.
17311F	AE	4	CMLTI 2007-OPX1 A3B.....	..	09/27/2017.	VARIOUS.....	.....	1,577,134	2,170,011	1,443,058	1,391,667	.....	8,902	.....	8,902	.....	1,400,570	.....	176,564	176,564	71,375	01/25/2037.
17311L	AB	7	CMLTI 2007-AR5 1A2A.....	..	12/01/2017.	MBS PAYMENT.....	.....	69,189	78,368	63,013	63,013	.....	6,175	.....	6,175	.....	69,189	.....	0	0	1,130	04/25/2037.
17311Y	AA	1	CBASS 2007-CB3 A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	318,287	318,287	169,886	316,035	.....	2,252	.....	2,252	.....	318,287	.....	0	0	3,200	03/25/2037.
17312W	AB	2	CMLTI 2007-SHL1 M1.....	..	05/24/2017.	CREDIT SUISSE.....	.....	556,025	967,000	240,618	355,599	.....	469	.....	469	.....	356,068	.....	199,957	199,957	7,016	11/25/2046.
17315J	AV	4	CMLTI 2009-6 10A2.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....	43,953	28,034	(410)	.....	410	.....	410	.....	.....	.....	0	0	1,379	01/25/2037.
17315X	AM	3	CMLTI 2009-9 5A2.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....	348,771	197,055	12,201	.....	(12,201)	.....	(12,201)	.....	.....	.....	0	0	9,775	01/25/2037.
17317H	AP	9	CMLTI 2010-8 4A3.....	..	06/25/2017.	VARIOUS.....	.....	2,424,070	2,688,480	2,079,885	2,061,973	.....	(8,079)	.....	(8,079)	.....	2,053,894	.....	370,176	370,176	60,497	02/25/2036.
17317N	AD	3	CMLTI 2010-10 1A4.....	..	12/01/2017.	MBS PAYMENT.....	.....	600,414	642,048	546,519	600,204	.....	209	.....	209	.....	600,414	.....	0	0	13,698	11/25/2035.
186108	CH	7	CLEVELAND ELECTRIC ILLUM.....	..	05/05/2017.	MORGAN STANLEY.....	.....	274,875	250,000	338,273	278,100	.....	(5,164)	.....	(5,164)	.....	272,936	.....	1,939	1,939	10,662	11/15/2018.
189754	AB	0	COACH INC.....	..	06/14/2017.	BANK AMERICA.....	.....	39,930	40,000	39,802	.....	.....	.....	.....	0	.....	39,802	.....	128	128	.....	07/15/2022.
18976G	AF	3	CMALT 2007-A6 1A6.....	..	12/01/2017.	MBS PAYMENT.....	.....	873,209	1,166,490	927,763	927,763	.....	5,894	.....	5,894	.....	933,657	.....	(60,448)	(60,448)	39,213	06/25/2037.
191216	BF	6	COCA-COLA CO/THE.....	..	02/02/2017.	GOLDMAN SACHS.....	.....	301,509	300,000	299,571	299,839	.....	8	.....	8	.....	299,846	.....	1,663	1,663	1,265	11/01/2018.
20029P	AG	4	COMCAST CABLE COMMUNICAT.....	..	05/01/2017.	MATURITY.....	.....	1,250,000	1,250,000	1,637,073	1,265,277	.....	(15,277)	.....	(15,277)	.....	1,250,000	.....	0	0	55,469	05/01/2017.

SCHEDULE D - PART 4

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

E14.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20173T AG 0	CSMC 2007-C4 AM.....			08/17/2017.	MBS PAYMENT.....		12,500,000	12,500,000	11,207,031	12,318,917		181,084		181,084		12,500,000			0	451,288	09/15/2039.
202795 HS 2	COMMONWEALTH EDISON.....			09/15/2017.	MATURITY.....		500,000	500,000	498,590	500,000				0		500,000			0	30,750	09/15/2017.
20338H AB 9	COMMSCOPE TECH LLC.....			06/14/2017.	MERRILL LYNCH.....		1,007,500	1,000,000	1,000,000					0		1,000,000		7,500	7,500	13,333	03/15/2027.
20449E XN 1	COMPASS BANK.....			03/14/2017.	MILLENNIUM ADVISORS.....		102,023	100,000	110,940	102,704		(725)		(725)		101,980		43	43	2,898	10/01/2017.
20453K AA 3	COMPASS BANK.....			06/05/2017.	KEYBANC CAPITAL MARKETS.....		249,520	250,000	247,548	247,905		94		94		247,999		1,521	1,521	6,405	04/10/2025.
21036P AQ 1	CONSTELLATION BRANDS INC.....			05/24/2017.	VARIOUS.....		159,121	160,000	159,854	159,855		1		1		159,856		(735)	(735)	858	12/06/2026.
21036P AS 7	CONSTELLATION BRANDS INC.....			05/24/2017.	MORGAN STANLEY.....		39,900	40,000	39,906					0		39,907		(7)	(7)		05/09/2027.
21075W KC 8	CONHE 1999-1 B.....			12/01/2017.	MBS PAYMENT.....		28,148	28,148	22,839	28,017		131		131		28,148			0	1,027	04/25/2030.
210795 QA 1	CONTL AIRLINES 2012-B.....			10/11/2017.	MBS PAYMENT.....		26,352	26,352	26,352	26,352				0		26,352			0	1,235	04/11/2020.
21079N AA 9	CONTL AIRLINES 2007-1.....			10/19/2017.	MBS PAYMENT.....		106,511	106,511	111,526	106,573		(62)		(62)		106,511			0	4,775	04/19/2022.
21079U AA 3	CONTL AIRLINES 2009-2.....			11/10/2017.	MBS PAYMENT.....		23,628	23,628	24,573	23,643		(16)		(16)		23,628			0	1,285	11/10/2019.
210805 BU 0	CONTL AIRLINES 1997-4.....			12/27/2017.	MBS PAYMENT.....		318,698	318,698	326,334	319,546		(849)		(849)		318,698			0	11,345	01/02/2018.
210805 CQ 8	CONTL AIRLINES 1999-1.....			08/25/2017.	MBS PAYMENT.....		3,763	3,763	4,022	3,769		(6)		(6)		3,763			0	132	02/02/2019.
210805 CT 2	CONTL AIRLINES 1999-2.....			09/15/2017.	MBS PAYMENT.....		907	907	609	884		23		23		907			0	38	03/15/2020.
210885 A# 6	CONTINENTAL CASUALTY (RAGLIN).....			12/01/2017.	MBS PAYMENT.....		8,734	8,734	6,093	8,480		254		254		8,734			0		01/01/2023.
210885 A@ 8	CONTINENTAL CASUALTY (DAVIS).....			12/27/2017.	MBS PAYMENT.....		6,522	6,522	4,239	6,315		206		206		6,522			0		06/27/2022.
210885 B# 5	CONTINENTAL ASSURANCE COMPANY (ALLEN)			01/09/2017.	MBS PAYMENT.....																
210885 B* 9	CONTINENTAL ASSURANCE COMPANY (BIER)			12/16/2017.	MBS PAYMENT.....		10,000	10,000	5,156	10,532		(532)		(532)		10,000			0		01/09/2027.
210885 B@ 7	CONTINENTAL ASSURANCE COMPANY			12/27/2017.	MBS PAYMENT.....		13,537	13,537	8,721	13,158		379		379		13,537			0		05/16/2024.
210885 C* 8	CNS STRUCTURED SETTLEMENTS INC			12/27/2017.	MBS PAYMENT.....		9,239	9,239	6,373	8,966		273		273		9,239			0		06/27/2022.
210885 C@ 6	CNA STRUCTURED SETTLEMENTS INC			12/27/2017.	MBS PAYMENT.....		15,225	15,225	10,459	14,833		392		392		15,225			0		08/27/2023.
21121# AC 0	CONTINENTAL CASUALTY (MORGAN).....			12/13/2017.	MBS PAYMENT.....		8,620	8,620	6,508	8,397		223		223		8,620			0		06/27/2022.
21121# AD 8	CONTINENTAL CASUALTY COMPANY (YOUNG)			12/15/2017.	MBS PAYMENT.....		4,920	4,920	3,535	4,733		187		187		4,920			0		05/13/2021.
21121# AE 6	CONTINENTAL CASUALTY CO (BLOOM).....			12/15/2017.	MBS PAYMENT.....		2,640	2,640	1,138	2,588		52		52		2,640			0		09/15/2033.
21121# AF 3	CONTINENTAL CASUALTY CO (YOUNG).....			02/26/2017.	MBS PAYMENT.....		6,000	6,000	3,997	6,108		(108)		(108)		6,000			0		02/26/2022.
21121# AG 1	CONTINENTAL CASUALTY CO (YOUNG).....			12/15/2017.	MBS PAYMENT.....		1,200	1,200	525	1,176		24		24		1,200			0		09/15/2033.
21121# AH 9	CONTINENTAL CASUALTY COMPANY (SMITH).....			12/15/2017.	MBS PAYMENT.....		3,000	3,000	1,542	2,937		63		63		3,000			0		09/15/2033.
21121# AH 9	CONTINENTAL CASUALTY COMPANY (SMITH).....			12/12/2017.	MBS PAYMENT.....		16,800	16,800	8,666	16,453		347		347		16,800			0		10/12/2032.
21121# AK 2	PRUDENTIAL INSUR CO OF AMERICA			12/20/2017.	MBS PAYMENT.....		6,000	6,000	3,742	5,848		152		152		6,000			0		03/20/2028.
21121# AL 0	CONTINENTAL CASUALTY CO (SMITH).....			12/12/2017.	MBS PAYMENT.....		12,000	12,000	6,362	11,762		238		238		12,000			0		10/12/2032.
21121# AN 6	CNA STRUCTURED SETTLEMENTS INC (HORSLEY)			12/12/2017.	MBS PAYMENT.....																
21248P AG 7	CONVERGEONE HOLDINGS CORP.....			01/26/2017.	PRIOR PERIOD INCOME.....		9,000	9,000	6,438	8,772		228		228		9,000			0		12/12/2025.
224044 BR 7	COX COMMUNICATIONS INC.....			01/26/2017.	J.P. MORGAN.....									0					0	43,056	06/17/2021.
22404Q AG 3	COX COMMUNICATIONS INC.....			08/11/2017.	TENDER OFFER.....		61,977	60,000	60,187	60,181				0		60,180		1,797	1,797	645	12/01/2036.
22540V BZ 4	CSFB 2001-HE20 M2.....			09/25/2017.	MBS PAYMENT.....		1,479,612	1,200,000	1,399,980	1,369,258		(7,060)		(7,060)		1,362,199		117,413	117,413	89,423	01/15/2028.
22541N SS 4	CSFB 2003-10 1A4.....				MBS PAYMENT.....			43,952	20,122	857		(857)		(857)					0	648	05/25/2032.
22541N W9 6	CSFB 2003-10 1A4.....			12/01/2017.	MBS PAYMENT.....		280,055	280,055	234,196	278,990		1,065		1,065		280,055			0	6,204	05/25/2033.
22541Q 3U 4	CSFB 2003-8 4PPA.....			12/01/2017.	MBS PAYMENT.....		55,675	55,675	56,050	56,050				0		56,050		(375)	(375)	1,148	04/22/2033.
22541Q PZ 9	CSFB 2003-29 1A1.....			12/01/2017.	MBS PAYMENT.....		388,378	388,378	349,540	385,312		3,065		3,065		388,378			0	14,126	12/25/2033.
22541Q QZ 9	CSFB 2003-21 4A1.....			12/01/2017.	MBS PAYMENT.....		113,632	113,632	102,055	112,732		900		900		113,632			0	3,067	08/25/2033.
22541Q QQ 8	CSFB 2003-21 DB1.....			12/01/2017.	MBS PAYMENT.....		198,281	198,281	201,924	199,886		(1,606)		(1,606)		198,281			0	6,029	08/25/2033.
22541S JT 6	CSFB 2004-AR5 11M2.....			12/25/2017.	MBS PAYMENT.....		39,767	39,479	48,522			567		567		39,767			0	683	06/25/2034.

SCHEDULE D - PART 4

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

E14.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
225458	ZH	0		11/01/2017.	MBS PAYMENT.....		38,584	72,225	43,710	38,259			325	325		38,584			0	2,559	09/25/2035.
22546B	AH	3		12/01/2017.	MBS PAYMENT.....		5,705,279	5,705,279	5,135,724	5,615,485		89,794		89,794		5,705,279			0	265,756	09/15/2040.
22546M	AQ	9		12/01/2017.	MBS PAYMENT.....		789,309	836,102	601,053	765,079		24,229		24,229		789,309			0	26,289	12/26/2035.
225470	DY	6		12/01/2017.	MBS PAYMENT.....		346,941	566,459	480,776	480,776				0		480,776		(133,834)	(133,834)	11,165	11/25/2035.
225470	RY	1		08/01/2017.	MBS PAYMENT.....		294,897	420,371	268,489	292,011		2,886		2,886		294,897			0	11,166	01/25/2036.
225470	VM	2		12/01/2017.	MBS PAYMENT.....		163,158	169,137	158,988	162,607		551		551		163,158			0	5,967	02/25/2036.
225470	YF	4		12/01/2017.	MBS PAYMENT.....		445,549	445,549	394,291	448,349		(2,800)		(2,800)		445,549			0	14,028	03/25/2036.
2254W0	NP	6		12/01/2017.	MBS PAYMENT.....		92,914	120,418	57,776	93,953		(1,038)		(1,038)		92,914			0	4,738	12/25/2035.
23242E	AM	1		10/17/2017.	VARIOUS.....		3,270,152	11,198,000	1,405,669	1,419,402		(64,476)		(64,476)		1,354,926		1,915,226	1,915,226	107,341	01/25/2037.
23242T	AB	2		12/25/2017.	MBS PAYMENT.....		155,496	220,545	117,329	149,970		5,526		5,526		155,496			0	2,034	11/25/2036.
232433	AA	0		12/25/2017.	MBS PAYMENT.....		215,466	344,866	188,919	213,453		2,013		2,013		215,466			0	2,131	01/25/2037.
23244F	AV	6		12/01/2017.	MBS PAYMENT.....		121,736	180,538	105,278	105,278		395		395		105,673		16,063	16,063	6,650	11/25/2036.
23244L	AB	7		12/25/2017.	MBS PAYMENT.....		561,376	710,114	428,185	428,185		45,501		45,501		473,686		87,690	87,690	4,974	11/25/2036.
23245C	AD	2		12/25/2017.	MBS PAYMENT.....		44,907	44,907	24,396	42,355		2,552		2,552		44,907			0	234	07/25/2037.
233046	AD	3		11/20/2017.	MBS PAYMENT.....		46,000	46,000	46,000	46,000				0		46,000			0	1,144	02/20/2045.
23313*	AA	2		03/16/2017.	CALLED BY ISSUER at 100.000.....		199,210	199,210	199,210	199,210				0		199,210			0		07/02/2021.
23313*	AB	0		12/29/2017.	VARIOUS.....		25,124	25,124	24,872	24,912		211		211		25,124			0	997	07/03/2021.
23313@	AA	0		12/29/2017.	CALLED BY ISSUER at 100.000.....		49,500	49,500	48,961	49,186		314		314		49,500			0	1,917	07/03/2021.
23333Y	AD	7		08/21/2017.	VARIOUS.....		543,809	1,244,160	442,202	437,836		29,811		29,811		467,646		76,163	76,163	8,890	04/19/2047.
23357@	AA	7		08/14/2017.	VARIOUS.....		2,226,953	2,242,984	2,220,554	2,224,161		2,792		2,792		2,226,953			0	128,428	10/15/2020.
23360*	AA	4		10/27/2017.	VARIOUS.....		38,955	5,565	38,831			124		124		38,955			0	110	08/14/2022.
247367	BH	7		08/10/2017.	MBS PAYMENT.....		217,343	217,343	237,993	174,855		(987)		(987)		217,343			0	10,598	08/10/2022.
25150Q	AB	3		12/25/2017.	MBS PAYMENT.....		301,361	436,829	194,718			2,434		2,434		301,361			0	2,599	02/25/2047.
25150U	AB	4		12/25/2017.	MBS PAYMENT.....		63,740	261,529	29,639			83		83		63,740			0	904	04/25/2047.
25150W	AC	8		12/25/2017.	MBS PAYMENT.....		148,425	125,668	54,507			490		490		148,425			0	495	07/25/2047.
25150X	AC	6		12/25/2017.	MBS PAYMENT.....		527,012	1,002,620	466,218			(2,905)		(2,905)		527,012			0	5,554	08/25/2047.
25179M	AV	5		10/20/2017.	VARIOUS.....		473,300	410,000	425,091	425,084		(1,246)		(1,246)		423,838		49,461	49,461	13,107	12/15/2025.
25271C	AN	2		03/07/2017.	SEAFIRST BANK.....		740,000	1,000,000	952,920	954,654		151		151		954,805		(214,805)	(214,805)	17,469	11/01/2043.
25272K	AA	1		04/05/2017.	WELLS FARGO SECURITIES LLC.....		686,402	670,000	670,017	670,014		(1)		(1)		670,012		16,389	16,389	8,096	06/01/2019.
25272K	AK	9		08/16/2017.	MIZUHO SECURITIES.....		557,245	500,000	540,145			(1,470)		(1,470)		538,675		18,570	18,570	20,568	06/15/2026.
25403#	AB	2		12/29/2017.	CALLED BY ISSUER at 100.000.....		15,136	15,136	14,894	14,894		242		242		15,136			0	731	04/14/2020.
25403#	AC	0		12/29/2017.	VARIOUS.....		3,638	3,638	3,584	3,588		51		51		3,638			0	191	04/14/2020.
25403#	AD	8		12/29/2017.	VARIOUS.....		9,526	9,526	9,383			143		143		9,526			0	323	04/14/2022.
25470D	AS	8		11/15/2017.	MORGAN STANLEY NYS.....		500,275	500,000	503,130			(15)		(15)		503,115		(2,840)	(2,840)	3,889	09/20/2037.
25470X	AL	9		10/06/2017.	MERRILL LYNCH.....		514,375	500,000	503,750			(185)		(185)		503,565		10,810	10,810	14,306	03/15/2023.
25591@	AA	8		05/01/2017.	DIRECT.....		4,543,845	6,546,675	4,543,845	4,478,862	64,982			64,982		4,543,845			0	15,500	04/18/2018.
25746U	BU	2		11/30/2017.	BANK AMERICA.....		1,008,470	1,000,000	1,000,990	1,000,803		(288)		(288)		1,000,515		7,955	7,955	41,962	07/01/2019.
26223N	AD	7		10/15/2017.	MBS PAYMENT.....		22,564	22,564	22,564	22,564				0		22,564			0	792	07/15/2024.
26223U	AC	3		10/15/2017.	MBS PAYMENT.....		104,066	104,066	104,066	104,066				0		104,066			0	2,508	07/15/2023.
26223U	AD	1		10/15/2017.	MBS PAYMENT.....		520,331	520,331	520,323	519,786		545		545		520,331			0	11,142	07/15/2023.
26243F	AA	6		11/28/2017.	NOMURA SECURITIES DOMESTIC.....		205,080	235,000	204,786					0		204,786		294	294		01/15/2031.
26243G	AB	2		11/28/2017.	NOMURA SECURITIES DOMESTIC.....		101,719	105,000	101,588					0		101,588		131	131		01/15/2031.

SCHEDULE D - PART 4

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

E14.24

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26250D AW 3	DRSLF 2012-24RA DR.....		..	11/15/2017.	CALLED BY ISSUER at 100.000.....	.....	3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	0	.....	3,000,000	.....	.....	0	146,305	11/15/2023.
26441C AK 1	DUKE ENERGY CORP.....		..	02/17/2017.	MILLENNIUM ADVISORS.....	.....	110,551	110,000	109,880	109,964	.....	3	.....	3	.....	109,967	.....	584	584	398	06/15/2018.
26441C AS 4	DUKE ENERGY CORP.....		..	12/20/2017.	MORGAN STANLEY.....	.....	152,461	160,000	159,507	159,525	.....	43	.....	43	.....	159,568	.....	(7,107)	(7,107)	5,771	09/01/2026.
26441C AT 2	DUKE ENERGY CORP.....		..	09/27/2017.	CITIGROUP GLOBAL MARKETS.....	.....	134,261	140,000	139,922	139,924	.....	2	.....	2	.....	139,926	.....	(5,665)	(5,665)	5,935	09/01/2046.
26442C AG 9	DUKE ENERGY CAROLINAS.....		..	03/31/2017.	GOLDMAN SACHS.....	.....	97,522	90,000	117,122	98,003	.....	(1,047)	.....	(1,047)	.....	96,956	.....	567	567	2,415	11/15/2018.
26442E AA 8	DUKE ENERGY OHIO INC.....		..	03/31/2017.	VARIOUS.....	.....	149,496	140,000	167,710	149,792	.....	(1,056)	.....	(1,056)	.....	148,736	.....	760	760	3,857	04/01/2019.
26884A AX 1	ERP OPERATING LP.....		..	06/15/2017.	MATURITY.....	.....	221,000	221,000	219,519	221,000	.....	.....	.....	0	.....	221,000	.....	.....	0	11,649	06/15/2017.
26884T AA 0	ERAC USA FINANCE LLC.....		..	05/15/2017.	mitsubishi ufj TRUST AND BANKING CORPORA.....	.....	2,180,460	2,000,000	2,286,440	2,196,346	.....	(19,100)	.....	(19,100)	.....	2,177,246	.....	3,214	3,214	66,208	10/01/2020.
26884T AQ 5	ERAC USA FINANCE LLC.....		..	05/31/2017.	VARIOUS.....	.....	1,997,200	2,000,000	1,997,240	1,997,525	.....	192	.....	192	.....	1,997,716	.....	(516)	(516)	25,350	12/01/2021.
278062 AE 4	EATON CORP.....		..	01/30/2017.	SUNTRUST ROBINSON HUMPHREY.....	.....	293,475	300,000	290,918	291,089	.....	16	.....	16	.....	291,105	.....	2,370	2,370	3,113	11/02/2042.
278265 AC 7	EATON VANCE CORP.....		..	05/08/2017.	CALLED BY ISSUER at 102.118.....	.....	1,021,180	1,000,000	998,620	1,000,000	.....	21,180	.....	21,180	.....	1,021,180	.....	0	0	38,639	10/02/2017.
278865 AM 2	ECOLAB INC.....		..	12/04/2017.	CORPORATE ACTIONS.....	.....	31,949	25,000	31,731	31,183	.....	(127)	.....	(127)	.....	31,056	.....	892	892	1,474	12/08/2041.
278865 AZ 3	ECOLAB INC.....		..	12/04/2017.	CORPORATE ACTIONS.....	.....	117	117	116	.....	.....	.....	.....	0	.....	116	.....	1	1	.....	12/01/2047.
295242 A# 8	ERIE FAMILY LIFE INS CO (GOINS).....		..	12/01/2017.	MBS PAYMENT.....	.....	6,600	6,600	3,770	6,470	.....	130	.....	130	.....	6,600	.....	0	0	.....	12/01/2030.
29652* AB 6	ESOLUTIONS TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	98,628	98,628	97,575	76,274	.....	987	.....	987	.....	98,628	.....	0	0	2,404	02/28/2022.
29686* AA 8	ESSEX CRANE RENTAL.....		..	10/26/2017.	DIRECT.....	.....	66,470	1,000	.....	.....	.....	.....	.....	0	.....	.....	.....	66,470	66,470	1	05/13/2019.
30015F AD 8	SAVERS (EVERGREEN) TERM LOAN C.....		..	12/29/2017.	VARIOUS.....	.....	9,955	9,955	9,283	.....	.....	672	.....	672	.....	9,955	.....	0	0	212	10/03/2019.
30161N AU 5	EXELON CORP.....		..	02/03/2017.	BANK AMERICA.....	.....	147,273	150,000	149,910	149,917	.....	1	.....	1	.....	149,917	.....	(2,644)	(2,644)	1,530	04/15/2026.
30212P AP 0	EXPEDIA INC.....		..	12/12/2017.	MERRILL LYNCH & CO.....	.....	1,935,260	2,000,000	1,994,940	.....	.....	60	.....	60	.....	1,995,000	.....	(59,740)	(59,740)	17,522	02/15/2028.
30231G AT 9	EXXON MOBIL CORPORATION.....		..	08/08/2017.	STIFEL NICOLAUS & CO.....	.....	173,082	170,000	170,084	170,077	.....	(5)	.....	(5)	.....	170,073	.....	3,009	3,009	4,886	03/01/2026.
302567 AA 0	FPL ENERGY AMERICAN WIND.....		..	12/28/2017.	VARIOUS.....	.....	293,843	268,425	270,378	270,465	.....	16,042	.....	16,042	.....	286,507	.....	7,336	7,336	25,739	06/20/2023.
30287T AQ 0	FREM F 2015-K49 C.....		..	01/13/2017.	SANDLER ONEILL.....	.....	4,145,313	5,000,000	4,145,938	4,221,709	.....	3,325	.....	3,325	.....	4,225,034	.....	(79,722)	(79,722)	24,804	08/25/2025.
30292P AG 3	FREM F 2015-K45 C.....		..	01/13/2017.	SANDLER ONEILL.....	.....	3,313,125	4,000,000	3,409,057	3,461,781	.....	2,548	.....	2,548	.....	3,464,329	.....	(151,204)	(151,204)	16,159	01/25/2025.
30293W AG 7	FREM F 2015-K50 C.....		..	01/17/2017.	SANDLER ONEILL.....	.....	4,178,906	5,000,000	4,065,625	4,138,755	.....	3,793	.....	3,793	.....	4,142,547	.....	36,359	36,359	25,718	08/25/2025.
30605Y AB 7	FLCON 2017-1 A.....		..	12/15/2017.	VARIOUS.....	.....	27,800	27,800	27,800	.....	.....	19	.....	19	.....	27,801	.....	(1)	(1)	587	02/15/2042.
310225 B* 7	FARMERS NEW WORLD LIFE INS(KENSINGER).....		..	12/01/2017.	MBS PAYMENT.....	.....	7,946	7,946	5,498	7,724	.....	223	.....	223	.....	7,946	.....	0	0	.....	07/01/2023.
310225 B@ 5	FARMERS NEW WORLD LIFE INSUR (TASSONE).....		..	11/28/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	(315)	.....	13,350	.....	0	0	.....	11/28/2023.
310225 C# 2	FARMERS NEW WORLD LIFE INS (CALIMERI).....		..	09/16/2017.	MBS PAYMENT.....	.....	5,000	5,000	3,074	5,099	.....	(99)	.....	(99)	.....	5,000	.....	0	0	.....	09/16/2022.
310225 C* 6	FARMERS NEW WORLD LIFE INSUR.....		..	09/16/2017.	MBS PAYMENT.....	.....	16,000	16,000	9,958	16,421	.....	(421)	.....	(421)	.....	16,000	.....	0	0	.....	09/16/2022.
31331F AX 9	FÉDÉX CORP 1998 PASS TST.....		..	01/15/2017.	MBS PAYMENT.....	.....	285,071	285,071	286,184	285,071	.....	.....	.....	0	.....	285,071	.....	0	0	9,578	01/15/2022.
3137BK WA 4	FHMS KP02 A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	510,443	510,443	509,805	509,890	.....	554	.....	554	.....	510,443	.....	0	0	2,873	01/25/2020.
3137BN N2 6	FHMS KP03 A2.....		..	12/01/2017.	MBS PAYMENT.....	.....	1,090,651	1,090,651	1,092,520	.....	.....	(29)	.....	(29)	.....	1,090,651	.....	0	0	1,634	07/25/2019.
3137BP W5 4	FHMS KF17 A.....		..	12/25/2017.	MBS PAYMENT.....	.....	584,621	584,621	585,351	583,323	.....	1,298	.....	1,298	.....	584,621	.....	0	0	5,558	03/25/2023.
31434# AA 5	FEEDER SUPPLY - REV.....		..	04/28/2017.	VARIOUS.....	.....	22,084	22,084	22,084	.....	.....	.....	.....	0	.....	22,084	.....	0	0	.....	04/14/2021.
31434# AB 3	FEEDER SUPPLY - TL.....		..	11/30/2017.	CALLED BY ISSUER at 100.000.....	.....	46,401	46,401	45,874	45,924	.....	477	.....	477	.....	46,401	.....	0	0	1,448	04/14/2021.
31659E AC 2	FMIC 2006-2 2A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	793,767	793,767	433,129	565,240	.....	16,503	.....	16,503	.....	793,767	.....	0	0	3,925	08/25/2036.
31659T EZ 4	FMIC 2006-1 A3.....		..	12/25/2017.	MBS PAYMENT.....	.....	248,291	248,291	161,095	243,524	.....	4,767	.....	4,767	.....	248,291	.....	0	0	1,506	06/25/2036.
31825# AB 0	FIREMANS FUND INSURANCE CO (RHODEN),9031.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	0	.....	11/01/2030.
31825# AC 8	FIREMANS FUND INS CO (RHODEN).....		..	12/01/2017.	MBS PAYMENT.....	.....	16,382	16,382	9,493	16,063	.....	319	.....	319	.....	16,382	.....	0	0	.....	11/01/2030.
							19,219	19,219	11,288	18,846	.....	373	.....	373	.....	19,219	.....	0	0	.....	

SCHEDULE D - PART 4

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

E14.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
32007U BR 9		FIRST DATA CORPORATION.....	..	04/30/2017.	CALLED BY ISSUER at 100.000.....		30,586	30,586	30,134	30,152		434		434		30,586			0	387	03/24/2021.
320276 AG 3		FFML 2006-FF9 M1.....	..	12/25/2017.	MBS PAYMENT.....			904,354	262,263			30,274		30,274					0	2,920	06/25/2036.
32027G AF 3		FFML 2006-FF12 M1.....	..	02/09/2017.	AURIGA USA.....		223,597	577,724	223,597					0		223,597			0	337	09/25/2036.
32027N JB 8		FFML 2004-FFH2 M4.....	..	09/25/2017.	MBS PAYMENT.....			119,843	59,211	(3,166)		3,166		3,166					0	1,299	06/25/2034.
32027N TX 9		FFML 2005-FFH2 M4.....	..	12/25/2017.	MBS PAYMENT.....			615,590	295,483			(2,048)		(2,048)					0	4,948	04/25/2035.
32027N VZ 1		FFML 2005-FF9 M1.....	..	07/20/2017.	CITIGROUP GLOBAL MARKETS.....	830,280	1,009,458	615,591	622,717			25,172		25,172		647,889		182,391	182,391	10,246	10/25/2035.
32051G ZZ 7		FHAMS 2006-FA2 1A5.....	..	12/01/2017.	MBS PAYMENT.....		512,671	557,716	462,255	514,703		(2,032)		(2,032)		512,671				18,581	05/25/2036.
32051G 3A 1		FHAMS 2006-FA2 1A6.....	..	12/01/2017.	MBS PAYMENT.....		431,454	469,364	384,227	384,227		(92)		(92)		384,134		47,320	47,320	15,637	05/25/2036.
32051G BD 6		FHASI 2004-AR6 2A1.....	..	12/01/2017.	MBS PAYMENT.....		368,087	368,087	258,121	353,334		14,753		14,753		368,087			0	4,721	12/25/2034.
32051G ET 8		FHASI 2004-AR7 B1.....	..	12/01/2017.	VARIOUS.....			85,290	24,107	875		(875)		(875)					0	965	02/25/2035.
32051G S8 9		FHAMS 2006-FA1 1A5.....	..	12/01/2017.	MBS PAYMENT.....		848,914	1,004,688	683,714	839,963		8,951		8,951		848,914			0	32,554	04/25/2036.
32051G SZ 7		FHAMS 2005-FA9 A4A.....	..	12/01/2017.	MBS PAYMENT.....		952,546	1,058,519	920,195	920,195		(14,276)		(14,276)		905,919		46,628	46,628	31,751	12/25/2035.
32113J AE 5		FNLC 2005-1 M4.....	..	12/25/2017.	MBS PAYMENT.....		67,563	67,563	26,148	68,461		(898)		(898)		67,563			0	520	05/25/2035.
32115B AA 8		FNLC 2007-1 A1.....	..	12/25/2017.	MBS PAYMENT.....		177,583	177,583	98,487	175,061		2,522		2,522		177,583			0	1,014	08/25/2037.
32115B AC 4		FNLC 2007-1 A3.....	..	12/25/2017.	MBS PAYMENT.....		392,409	392,409	206,631	385,771		6,639		6,639		392,409			0	2,477	09/25/2037.
33842H AG 0		FLAGS 2013-7A C.....	..	04/20/2017.	MBS PAYMENT.....		2,000,000	2,000,000	1,958,000	1,971,989		28,011		28,011		2,000,000			0	39,583	01/20/2026.
34530E AD 9		FORDO 2013-B A4.....	..	04/15/2017.	MBS PAYMENT.....		993,330	993,330	992,709	993,160		169		169		993,330			0	1,377	08/15/2018.
34530G AD 4		FORDO 2013-D A3.....	..	01/15/2017.	MBS PAYMENT.....		62,756	62,756	62,722	62,754		1		1		62,756			0	35	04/15/2018.
34530K AB 9		FORDO 2014-B A3.....	..	08/15/2017.	MBS PAYMENT.....		789,071	789,071	788,536	788,905		166		166		789,071			0	2,466	10/15/2018.
34530P AD 4		FORDO 2014-C A3.....	..	12/15/2017.	MBS PAYMENT.....		930,411	930,411	929,538			895		895		930,411			0	4,623	05/15/2019.
34530Q AD 2		FORDO 2015-A A3.....	..	12/15/2017.	MBS PAYMENT.....		1,114,791	1,114,791	1,116,242	479,977		(537)		(537)		1,114,791			0	7,009	09/15/2019.
345397 VR 1		FORD MOTOR CREDIT CO LLC.....	..	05/25/2017.	RBC CAPITAL MARKETS LONDON.....		253,587	230,000	263,362	250,845		(1,935)		(1,935)		248,910		4,676	4,676	10,837	02/01/2021.
345397 XZ 1		FORD MOTOR CREDIT CO LLC.....	..	03/31/2017.	DEUTSCHE BANK.....		2,924,130	3,000,000	3,000,000	3,000,000				0		3,000,000		(75,870)	(75,870)	38,958	05/04/2023.
34956X AC 4		FCOI 2005-1A A1.....	..	09/18/2017.	VARIOUS.....		2,219,837	2,219,837	1,934,033	2,164,133		55,704		55,704		2,219,837			0	16,308	07/15/2019.
34959L AS 2		FCF 2012-5A BR.....	..	05/15/2017.	CALLED BY ISSUER at 100.000.....			3,000,000	3,000,000	3,000,000				0		3,000,000			0	69,704	08/15/2022.
34959Y AL 9		FCO 2014-3A C.....	..	04/07/2017.	MBS PAYMENT.....		1,500,000	1,500,000	1,455,600	1,473,936		26,064		26,064		1,500,000			0	31,746	04/28/2026.
34960F AG 8		FCO 2014-5A C.....	..	04/10/2017.	MBS PAYMENT.....		2,000,000	2,000,000	1,960,600	1,962,416		37,584		37,584		2,000,000			0	45,177	10/15/2026.
35091* AA 4		4OVER INTERNATIONAL - TL.....	..	12/29/2017.	VARIOUS.....		62,166	62,166	61,668	13,621		493		493		62,166			0	2,128	06/07/2022.
35671D BC 8		FREEPORT-MCMORAN C & G.....	..	05/19/2017.	GOLDMAN SACHS.....		2,957,500	3,500,000	3,008,855	3,021,217		2,812		2,812		3,024,028		(66,528)	(66,528)	131,935	03/15/2043.
35671D BP 9		FREEPORT-MCMORAN INC.....	..	06/27/2017.	EXCHANGE.....		43,052	42,000	43,185	43,191		(139)		(139)		43,052			0	1,471	11/15/2020.
35671D BT 1		FREEPORT-MCMORAN INC.....	..	06/30/2017.	EXCHANGE.....		176,209	170,000	176,638	176,800		(591)		(591)		176,209			0	6,279	02/01/2022.
35729P EH 9		FHLT 2004-2 M5.....	..	09/25/2017.	MBS PAYMENT.....		32,508	32,508	25,519	32,083		424		424		32,508			0	265	07/25/2034.
361841 AH 2		GLP CAPITAL LP / FIN II.....	..	12/06/2017.	VARIOUS.....		2,698,125	2,500,000	2,712,500			(2,107)		(2,107)		2,710,393		(12,268)	(12,268)	19,111	04/15/2026.
36190G AA 6		GSMSC 2009-4R 1A1.....	..	02/01/2017.	MBS PAYMENT.....		217,806	217,806	208,548	217,806				0		217,806			0	1,297	01/26/2037.
361988 AE 8		GSRPM 2002-1A M1.....	..	10/19/2017.	VARIOUS.....		3,713,995	3,764,859	2,955,414	3,054,821		106,942		106,942		3,161,763		552,232	552,232	86,934	11/25/2031.
36228F 4U 7		GSR 2004-7 B2.....	..	12/01/2017.	MBS PAYMENT.....		33,657	106,884	53,313			(3,787)		(3,787)		33,657			0	789	06/25/2034.
36228F K2 1		GSR 2004-3F B1.....	..	12/01/2017.	MBS PAYMENT.....		279,232	279,232	275,393	283,752		(4,519)		(4,519)		279,232			0	9,830	02/25/2034.
36228F P9 1		GSAMP 2004-NC1 B1.....	..	10/25/2017.	MBS PAYMENT.....		219,541	219,541	192,647	215,634		3,907		3,907		219,541			0	4,574	03/25/2034.
36228F Q2 5		GSAMP 2004-NC1 B2.....	..	06/30/2017.	MBS PAYMENT.....		101,886	101,886	89,405	95,024		6,863		6,863		101,886			0	857	03/25/2034.
36228F R4 0		GSAMP 2004-HE1 M2.....	..	11/25/2017.	MBS PAYMENT.....		12,331	37,552	22,649	14,319		(1,988)		(1,988)		12,331			0	772	05/25/2034.
36228F US 3		GSR 2003-7F 5A5.....	..	12/25/2017.	MBS PAYMENT.....		16,491	16,491	17,408	16,591		(100)		(100)		16,491			0	1,947	10/25/2032.

SCHEDULE D - PART 4

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

E14.26

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3622E8 AX 3	GSAA 2006-15 AF3B.....		..	08/04/2017.	RAMIREZ & CO.....	.....	625,500	3,600,000	695,688	695,688	.....	.....	.....	0	.....	695,688	.....	(70,188)	(70,188)	71,252	09/25/2036.
3622EC AA 4	GSAA 2007-5 1AV1.....		..	12/25/2017.	MBS PAYMENT.....	.....	5,892	5,892	2,090	5,577	.....	316	.....	316	.....	5,892	.....	.....	.....	26	03/25/2047.
3622EL AC 0	GSAA 2006-18 AF3A.....		..	12/01/2017.	MBS PAYMENT.....	.....	327,812	327,812	194,363	194,363	.....	.....	.....	0	.....	194,363	.....	133,449	133,449	6,240	11/25/2036.
3622EL AF 3	GSAA 2006-18 AF5A.....		..	12/01/2017.	MBS PAYMENT.....	.....	190,848	190,848	135,007	191,434	.....	(586)	.....	(586)	.....	190,848	.....	.....	.....	3,633	11/25/2036.
3622MA AB 7	GSAMP 2007-FM1 A2A.....		..	12/25/2017.	MBS PAYMENT.....	.....	108,943	108,943	58,012	107,523	.....	1,420	.....	1,420	.....	108,943	.....	.....	.....	549	12/25/2036.
3622MW BG 7	GSR 2007-3F 1A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	285,132	318,974	286,229	288,997	.....	(3,865)	.....	(3,865)	.....	285,132	.....	.....	.....	8,179	05/25/2037.
362341 6T 1	GSR 2006-1F 1A11.....		..	12/01/2017.	MBS PAYMENT.....	.....	432,737	468,152	433,874	433,874	.....	1,843	.....	1,843	.....	435,716	.....	(2,980)	(2,980)	10,614	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	1,421,091	1,623,287	1,528,410	1,528,410	.....	(14,405)	.....	(14,405)	.....	1,514,005	.....	(92,914)	(92,914)	39,944	02/25/2036.
362341 NJ 4	GSR 2005-7F B1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....	30,058	5,839	5,839	.....	(956)	.....	(956)	.....	4,883	.....	(4,883)	(4,883)	714	09/25/2035.
362341 WZ 8	GSR 2005-AR7 2A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	817,389	817,388	783,746	783,746	.....	.....	.....	0	.....	783,746	.....	33,643	33,643	15,142	11/25/2035.
362341 X4 6	GSR 2005-9F 1A16.....		..	12/01/2017.	MBS PAYMENT.....	.....	129,785	219,294	81,690	118,197	.....	11,588	.....	11,588	.....	129,785	.....	.....	.....	6,821	12/25/2035.
36242D CH 4	GSR 2004-8F 2A3.....		..	12/01/2017.	VARIOUS.....	.....	185,961	185,961	169,771	183,437	.....	2,524	.....	2,524	.....	185,961	.....	.....	.....	4,882	09/25/2034.
36242D HR 7	GSAMP 2004-AHL M2.....		..	06/20/2017.	VARIOUS.....	.....	1,207,738	1,291,383	1,065,391	1,095,897	.....	8,747	.....	8,747	.....	1,104,644	.....	103,094	103,094	16,617	08/25/2034.
36242D WF 6	GSAMP 2005-SD1 M3.....		..	11/25/2017.	MBS PAYMENT.....	.....	.....	91,600	51,525	.....	.....	(135)	.....	(135)	.....	.....	.....	.....	.....	1,115	12/25/2034.
36245D AD 2	GSAMP 2006-FM2 A2C.....		..	12/25/2017.	MBS PAYMENT.....	.....	199,102	199,102	91,587	196,928	.....	2,173	.....	2,173	.....	199,102	.....	.....	.....	1,333	10/25/2036.
36245T AC 9	GSAMP 2006-FM3 A2B.....		..	12/25/2017.	MBS PAYMENT.....	.....	387,856	387,856	200,715	382,177	.....	5,679	.....	5,679	.....	387,856	.....	.....	.....	2,247	11/25/2036.
36246L AE 1	GSMS 2007-GG10 A4.....		..	05/01/2017.	MBS PAYMENT.....	.....	771,504	771,504	837,987	774,178	.....	(2,674)	.....	(2,674)	.....	771,504	.....	.....	.....	10,242	08/10/2045.
362611 AA 3	GSR 2006-8F 4A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	89,430	114,956	72,115	87,504	.....	1,927	.....	1,927	.....	89,430	.....	.....	.....	3,004	09/25/2036.
362669 BM 4	GSR 2007-4F 3A11.....		..	12/01/2017.	MBS PAYMENT.....	.....	509,725	574,966	459,616	504,137	.....	5,588	.....	5,588	.....	509,725	.....	.....	.....	15,615	07/25/2037.
36297T AC 6	GSR 2006-AR2 2A2.....		..	12/01/2017.	MBS PAYMENT.....	.....	804,285	917,048	493,246	.....	.....	21,344	.....	21,344	.....	804,285	.....	.....	.....	10,653	04/25/2036.
368770 A* 4	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY)		..	12/25/2017.	MBS PAYMENT.....	.....	2,822	2,822	1,549	2,759	.....	63	.....	63	.....	2,822	.....	.....	.....	.....	10/25/2026.
37045V AF 7	GENERAL MOTORS CO.....		..	10/10/2017.	HSBC SECURITIES LIMITED.....	.....	68,996	60,000	70,250	69,879	.....	(139)	.....	(139)	.....	69,740	.....	(745)	(745)	3,854	10/02/2043.
37045V AL 4	GENERAL MOTORS CO.....		..	10/10/2017.	HSBC SECURITIES LIMITED.....	.....	60,831	50,000	53,164	53,143	.....	(35)	.....	(35)	.....	53,108	.....	7,723	7,723	3,478	04/01/2046.
37045X AW 6	GENERAL MOTORS FINL CO.....		..	04/13/2017.	NOMURA SECURITIES DOMESTIC.....	.....	2,015,320	2,000,000	1,981,160	1,983,146	.....	873	.....	873	.....	1,984,019	.....	31,301	31,301	36,225	04/10/2022.
37249@ AB 7	GENWORTH LIFE AND ANNUITY INS (MAKUAOLE)		..	12/15/2017.	MBS PAYMENT.....	.....	14,400	14,400	8,496	14,028	.....	372	.....	372	.....	14,400	.....	.....	.....	.....	02/15/2026.
37249@ AC 5	GENWORTH LIFE AND ANNUITY INS.		..	12/15/2017.	MBS PAYMENT.....	.....	7,500	7,500	4,623	7,289	.....	211	.....	211	.....	7,500	.....	.....	.....	.....	12/15/2024.
37249@ AD 3	GENWORTH LIFE AND ANNUITY INS.		..	12/28/2017.	MBS PAYMENT.....	.....	62,217	62,217	32,522	60,000	.....	2,218	.....	2,218	.....	62,217	.....	.....	.....	.....	03/28/2026.
37249@ AE 1	GENWORTH LIFE AND ANNUITY INS.		..	05/28/2017.	MBS PAYMENT.....	.....	13,655	13,655	8,751	13,737	.....	(82)	.....	(82)	.....	13,655	.....	.....	.....	.....	03/28/2027.
37249@ AH 4	GENWORTH LIFE AND ANNUITY INS CO(THOMAS)		..	12/27/2017.	MBS PAYMENT.....	.....	.....	6,600	3,232	6,444	.....	156	.....	156	.....	6,600	.....	.....	.....	.....	06/27/2027.
37249@ AL 5	GENWORTH LIFE INS CO (CARTER).....		..	01/07/2017.	MBS PAYMENT.....	.....	5,000	5,000	2,454	5,107	.....	(107)	.....	(107)	.....	5,000	.....	.....	.....	.....	01/07/2034.
37249@ AR 2	GENWORTH LIFE ANNUITY INSUR CO (HUNTER)		..	12/28/2017.	MBS PAYMENT.....	.....	.....	32,600	32,600	24,752	.....	(96)	.....	(96)	.....	32,600	.....	.....	.....	.....	03/28/2027.
37249@ AV 3	GE CAPITAL ASSIGNMENT CORP (HANLON)....		..	12/01/2017.	MBS PAYMENT.....	.....	6,000	6,000	3,670	5,857	.....	143	.....	143	.....	6,000	.....	.....	.....	.....	01/01/2027.
37249@ AW 1	GENWORTH ANNUITY SERVICE CORP (BRESSLER)		..	12/15/2017.	MBS PAYMENT.....	.....	.....	3,300	3,300	2,471	.....	94	.....	94	.....	3,300	.....	.....	.....	.....	08/15/2020.
37249@ AX 9	GE CAPITAL ASSIGNMENT CORP (CLOCKSIN).		..	04/02/2017.	MBS PAYMENT.....	.....	43,339	43,339	28,663	42,869	.....	470	.....	470	.....	43,339	.....	.....	.....	.....	04/02/2027.
37250@ AA 5	GENWORTH LIFE AND ANNUITY INS. (CONDOS)		..	12/26/2017.	MBS PAYMENT.....	.....	.....	4,800	4,800	3,179	.....	156	.....	156	.....	4,800	.....	.....	.....	.....	06/26/2022.
37250@ AC 1	GENWORTH LIFE AND ANNUITY INS. (GEERING)		..	10/05/2017.	MATURITY.....	.....	50,565	50,565	32,771	47,768	.....	2,797	.....	2,797	.....	50,565	.....	.....	.....	.....	10/05/2017.
37250@ AD 9	GENWORTH LIFE AND ANNUITY INS. (PAYNE).		..	12/24/2017.	MBS PAYMENT.....	.....	3,000	3,000	1,380	2,930	.....	70	.....	70	.....	3,000	.....	.....	.....	.....	03/24/2028.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
37250@ AE 7	GENWORTH LIFE AND ANNUITY INS. (BECKLER)		..	12/21/2017.	MBS PAYMENT.....	.....	.....12,000	12,000	6,336	11,714	.....	.....286	.....	.....286	.....	.....12,000	.....	.....	.....0	.....	11/21/2028.
37250@ AF 4	GENWORTH LIFE AND ANNUITY INS. (TEXIDOR)		..	12/03/2017.	MBS PAYMENT.....	.....	.....10,803	10,803	6,433	10,510	.....	.....293	.....	.....293	.....	.....10,803	.....	.....	.....0	.....	12/03/2026.
37250@ AL 1	GENWORTH LIFE AND ANNUITY INS. (THOMAS)		..	12/27/2017.	MBS PAYMENT.....	.....	.....4,200	4,200	2,558	4,094	.....	.....106	.....	.....106	.....	.....4,200	.....	.....	.....0	.....	08/27/2027.
37250@ AM 9	GENWORTH LIFE AND ANNUITY INS. (AGUIRRE)		..	12/17/2017.	MBS PAYMENT.....	.....	.....4,200	4,200	2,231	4,099	.....	.....101	.....	.....101	.....	.....4,200	.....	.....	.....0	.....	01/17/2025.
37250@ AN 7	GENWORTH LIFE AND ANNUITY INS. (EMERY)		..	12/27/2017.	MBS PAYMENT.....	.....	.....5,000	5,000	3,950	4,812	.....	.....188	.....	.....188	.....	.....5,000	.....	.....	.....0	.....	12/27/2019.
37250@ AQ 0	GENWORTH LIFE AND ANNUITY INS (BRITTIAN)		..	12/09/2017.	MBS PAYMENT.....	.....	.....10,800	10,800	7,092	10,481	.....	.....319	.....	.....319	.....	.....10,800	.....	.....	.....0	.....	10/09/2022.
37250@ AR 8	GENWORTH LIFE AND ANNUITY INS. (BUTLER)		..	12/15/2017.	MBS PAYMENT.....	.....	.....8,606	8,606	6,407	8,304	.....	.....302	.....	.....302	.....	.....8,606	.....	.....	.....0	.....	04/15/2020.
37250@ AV 9	GENWORTH LIFE & ANNUITY INS CO (BUTLER)		..	12/15/2017.	MBS PAYMENT.....	.....	.....9,846	9,846	6,952	9,533	.....	.....313	.....	.....313	.....	.....9,846	.....	.....	.....0	.....	04/15/2020.
37250@ AW 7	GENWORTH LIFE & ANNUITY INS CO (LOPEZ).		..	12/29/2017.	MBS PAYMENT.....	.....	.....20,000	20,000	16,352	19,437	.....	.....563	.....	.....563	.....	.....20,000	.....	.....	.....0	.....	12/29/2018.
37250@ AX 5	GENWORTH LIFE & ANNUITY INC (CARPENTER)		..	12/02/2017.	MBS PAYMENT.....	.....	.....3,974	3,974	1,927	3,898	.....	.....76	.....	.....76	.....	.....3,974	.....	.....	.....0	.....	12/02/2035.
37250@ AY 3	GENWORTH LIFE INS CO (GREEN).....		..	10/10/2017.	MATURITY.....	.....	.....45,000	45,000	36,053	42,558	.....	.....2,442	.....	.....2,442	.....	.....45,000	.....	.....	.....0	.....	10/10/2017.
37250@ BA 4	GENWORTH LIFE & ANNUITY INS CO (HAYNES)		..	04/08/2017.	MBS PAYMENT.....	.....	.....5,624	5,624	3,986	5,683	.....	.....(59)	.....	.....(59)	.....	.....5,624	.....	.....	.....0	.....	04/08/2021.
37250@ BD 8	GENWORTH LIFE ANNUITY INS CO (STIDHAM)		..	09/29/2017.	MBS PAYMENT.....	.....	.....5,000	5,000	3,226	5,012	.....	.....(12)	.....	.....(12)	.....	.....5,000	.....	.....	.....0	.....	09/29/2022.
37250@ BH 9	GENWORTH LIFE ANNUITY INSUR CO		..	10/19/2017.	MBS PAYMENT.....	.....	.....45,000	45,000	30,270	45,281	.....	.....(281)	.....	.....(281)	.....	.....45,000	.....	.....	.....0	.....	10/19/2021.
37250@ BJ 5	GENWORTH LIFE AND ANNUITY INS CO (QUINN)		..	12/06/2017.	MBS PAYMENT.....	.....	.....9,000	9,000	6,519	8,734	.....	.....266	.....	.....266	.....	.....9,000	.....	.....	.....0	.....	05/06/2023.
37250@ BK 2	GENWORTH LIFE ANNUITY INS CO (HAYNES)...		..	04/08/2017.	MBS PAYMENT.....	.....	.....21,632	21,632	16,041	21,843	.....	.....(211)	.....	.....(211)	.....	.....21,632	.....	.....	.....0	.....	04/08/2021.
37250@ BL 0	GENWORTH LIFE & ANNUITY INS CO (GIBSON)		..	12/16/2017.	MBS PAYMENT.....	.....	.....9,596	9,596	5,075	9,399	.....	.....197	.....	.....197	.....	.....9,596	.....	.....	.....0	.....	10/16/2032.
37250@ BQ 9	GENWORTH LIFE INSURANCE CO OF NY (JONES)		..	12/01/2017.	MBS PAYMENT.....	.....	.....12,000	12,000	7,120	11,750	.....	.....250	.....	.....250	.....	.....12,000	.....	.....	.....0	.....	02/01/2031.
37250@ BR 7	GENWORTH LIFE & ANNUITY INS CO (GIBSON)		..	12/16/2017.	MBS PAYMENT.....	.....	.....4,452	4,452	2,387	4,364	.....	.....88	.....	.....88	.....	.....4,452	.....	.....	.....0	.....	10/16/2032.
37250@ BX 4	JAMESTOWN LIFE INS CO (COLEMAN).....		..	12/20/2017.	MBS PAYMENT.....	.....	.....26,932	26,932	20,923	26,236	.....	.....695	.....	.....695	.....	.....26,932	.....	.....	.....0	.....	10/20/2022.
37250@ CC 9	STATE FARM GENERAL INS CO (FOSS).....		..	12/06/2017.	MBS PAYMENT.....	.....	.....8,400	8,400	5,086	8,241	.....	.....159	.....	.....159	.....	.....8,400	.....	.....	.....0	.....	08/06/2031.
37250@ CD 7	JAMESTOWN LIFE INS CO (GIBSON).....		..	12/16/2017.	MBS PAYMENT.....	.....	.....3,838	3,838	2,230	3,765	.....	.....73	.....	.....73	.....	.....3,838	.....	.....	.....0	.....	10/16/2032.
37250@ CG 0	JAMESTOWN LIFE INS CO (WALLACE).....		..	05/20/2017.	MBS PAYMENT.....	.....	.....50,000	50,000	28,604	51,554	.....	.....(1,554)	.....	.....(1,554)	.....	.....50,000	.....	.....	.....0	.....	05/20/2027.
37252E A# 3	GENWORTH LIFE INS CO NEW YORK (HAMMOND)		..	12/15/2017.	MBS PAYMENT.....	.....	.....3,600	3,600	1,516	3,502	.....	.....98	.....	.....98	.....	.....3,600	.....	.....	.....0	.....	06/15/2036.
37252E A* 7	GENWORTH LIFE AND ANNUITY INS. (HAMMOND)		..	12/15/2017.	MBS PAYMENT.....	.....	.....3,600	3,600	1,337	3,497	.....	.....103	.....	.....103	.....	.....3,600	.....	.....	.....0	.....	06/15/2036.
37252E A@ 5	GENWORTH LIFE AND ANNUITY INS. (CARR)...		..	12/12/2017.	MBS PAYMENT.....	.....	.....1,620	1,620	966	1,574	.....	.....46	.....	.....46	.....	.....1,620	.....	.....	.....0	.....	11/12/2024.
37252E B# 2	GENWORTH LIFE INS CO NEW YORK (PHIFER)		..	12/01/2017.	MBS PAYMENT.....	.....	.....3,050	3,050	1,834	2,966	.....	.....84	.....	.....84	.....	.....3,050	.....	.....	.....0	.....	11/01/2027.
37252E C# 1	GENWORTH LIFE INSURANCE CO OF NY (JONES)		..	12/01/2017.	MBS PAYMENT.....	.....	.....12,442	12,442	6,423	12,183	.....	.....259	.....	.....259	.....	.....12,442	.....	.....	.....0	.....	02/01/2031.
37252E C* 5	GENWORTH LIFE INSURANCE CO OF NY (JONES)		..	12/01/2017.	MBS PAYMENT.....	.....	.....8,678	8,678	4,798	8,486	.....	.....192	.....	.....192	.....	.....8,678	.....	.....	.....0	.....	02/01/2030.
37252E D* 4	MAYFLOWER ASSIGNMENT CORP (TURNER)...		..	12/15/2017.	MBS PAYMENT.....	.....	.....2,459	2,459	1,580	2,348	.....	.....111	.....	.....111	.....	.....2,459	.....	.....	.....0	.....	11/15/2024.

SCHEDULE D - PART 4

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

E14.28

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
37252E E* 3	GE CAPITAL ASSIGNMENT CORP (PAGE-TARVER)		..	12/01/2017.	MBS PAYMENT.....	.....	.....39,516	39,516	17,008	38,971	.....	.....546	.....	.....546	.....	.....39,516	.....	.....	.....0	.....	03/01/2043.
37363# AA 7	GEORGIA PINE CLOTHIERS REVOLVER.....		..	11/16/2017.	VARIOUS.....	.....	.....24,191	24,191	24,191	3,365	.....	.....	.....	.....0	.....	.....24,191	.....	.....	.....0	1,155	11/13/2021.
37363# AB 5	GEORGIA PINE CLOTHIERS TERM LOAN.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....9,871	9,871	9,773	9,784	.....	.....87	.....	.....87	.....	.....9,871	.....	.....	.....0	389	11/13/2021.
37363# AC 3	GEORGIA PINE CLOTHIERS - 2ND AMND TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....1,167	1,167	1,155	1,156	.....	.....11	.....	.....11	.....	.....1,167	.....	.....	.....0	74	11/13/2021.
37427U AF 7	GETTY IMAGES INC.....		..	12/29/2017.	VARIOUS.....	.....	.....62,016	62,016	46,457	47,753	.....	.....14,263	.....	.....14,263	.....	.....62,016	.....	.....	.....0	1,714	10/18/2019.
378272 AQ 1	GLENCORE FUNDING LLC.....		..	10/23/2017.	GOLDMAN SACHS.....	.....	.....49,783	50,000	49,575	.....	.....	.....	.....	.....0	.....	.....49,575	.....	.....208	208	.....	10/27/2027.
37875Q AA 4	GLENN POOL OIL & GAS TRU.....		..	12/01/2017.	VARIOUS.....	.....	.....732,031	735,765	742,270	738,612	.....	.....(1,628)	.....	.....(1,628)	.....	.....736,984	.....	.....(4,952)	(4,952)	5,615	08/02/2021.
38141E A2 5	GOLDMAN SACHS GROUP INC.....		..	03/09/2017.	GOLDMAN SACHS.....	.....	.....241,908	220,000	260,656	234,695	.....	.....(1,261)	.....	.....(1,261)	.....	.....233,434	.....	.....8,474	8,474	9,396	02/15/2019.
38143Y AC 7	GOLDMAN SACHS GROUP INC.....		..	06/08/2017.	TENDER OFFER.....	.....	.....467,787	370,000	357,427	361,228	.....	.....218	.....	.....218	.....	.....361,446	.....	.....106,341	106,341	14,385	05/01/2036.
38145G AH 3	GOLDMAN SACHS GROUP INC.....		..	10/31/2017.	RBC CAPITAL MARKETS SECURITIES - US.....	.....	.....2,004,580	2,000,000	1,994,820	1,994,875	.....	.....368	.....	.....368	.....	.....1,995,243	.....	.....9,337	9,337	67,278	11/16/2026.
38148L AE 6	GOLDMAN SACHS GROUP INC.....		..	06/19/2017.	BARCLAYS AMERICAN.....	.....	.....2,570,725	2,500,000	2,497,765	2,498,300	.....	.....76	.....	.....76	.....	.....2,498,376	.....	.....72,349	72,349	54,688	05/22/2025.
38174F AE 6	GOCAP 2015-23A C.....		..	12/07/2017.	CALLED BY ISSUER at 100.000.....	.....	.....1,000,000	1,000,000	996,649	1,001,573	.....	.....145	.....	.....145	.....	.....1,001,718	.....	.....(1,718)	(1,718)	46,340	05/05/2027.
38174F AG 1	GOCAP 2015-23A D.....		..	12/07/2017.	CALLED BY ISSUER at 100.000.....	.....	.....7,430,000	7,430,000	7,139,606	7,167,363	.....	.....262,637	.....	.....262,637	.....	.....7,430,000	.....	.....0	0	397,293	05/05/2027.
38174G AE 4	GOCAP 2015-24A C.....		..	11/05/2017.	MBS PAYMENT.....	.....	.....4,000,000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....	.....0	197,914	02/05/2027.
39538B AJ 3	GPMF 2006-AR6 2A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....123,650	160,041	125,818	123,206	.....	.....445	.....	.....445	.....	.....123,650	.....	.....	.....0	989	10/25/2046.
39538R BX 6	GPMF 2005-AR3 1A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....88,636	123,304	90,471	.....	.....	.....(888)	.....	.....(888)	.....	.....88,636	.....	.....	.....0	880	08/25/2045.
39538W EH 7	GPMF 2005-AR5 2X2.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....72,826	.....	.....	.....(72,826)	.....	.....(72,826)	.....	.....	.....	.....	.....0	2,010	11/25/2045.
39538W EN 4	GPMF 2005-AR5 4A1.....		..	04/30/2017.	VARIOUS.....	.....	.....514,534	585,077	452,717	457,029	.....	.....11,151	.....	.....11,151	.....	.....468,180	.....	.....46,354	46,354	5,955	11/25/2045.
39538W FL 7	GREENPOINT MORTGAGE FUNDING TR.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....6,987	6,987	10,691	.....	.....	.....	.....	.....0	.....	.....6,987	.....	.....	.....0	9	02/25/2036.
39538W GG 7	GPMF 2006-AR2 3A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....117,270	177,076	84,021	112,953	.....	.....4,317	.....	.....4,317	.....	.....117,270	.....	.....	.....0	761	03/25/2036.
39539K AE 3	GPMF 2007-AR1 2A1B.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....98,159	197,464	66,329	94,685	.....	.....3,474	.....	.....3,474	.....	.....98,159	.....	.....	.....0	1,143	03/25/2047.
40053R AA 0	GRX LLC DEFERRABLE INT NT CL A 4/A2 DTD.		..	10/19/2017.	MBS PAYMENT.....	.....	.....889,235	889,235	889,235	889,235	.....	.....	.....	.....0	.....	.....889,235	.....	.....	.....0	20,498	07/01/2023.
40429C GD 8	HSBC FINANCE CORP.....		..	09/20/2017.	TENDER OFFER.....	.....	.....73,498	64,000	76,380	70,723	.....	.....(1,111)	.....	.....(1,111)	.....	.....69,612	.....	.....3,886	3,886	5,044	01/15/2021.
40431K AE 0	HALO 2007-WF1 A5.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....78,916	78,916	44,649	44,631	.....	.....	.....	.....0	.....	.....44,631	.....	.....34,285	34,285	1,443	12/25/2036.
40431X AA 0	HFCHC 2007-3 APT.....		..	11/20/2017.	MBS PAYMENT.....	.....	.....327,054	327,054	219,740	259,729	.....	.....67,325	.....	.....67,325	.....	.....327,054	.....	.....	.....0	3,107	11/20/2036.
40432B AZ 2	HALO 2007-2 3A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....467,360	502,996	414,260	467,042	.....	.....318	.....	.....318	.....	.....467,360	.....	.....	.....0	15,076	09/25/2037.
40963K AA 4	HANA 2014 A.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....69,517	69,517	68,017	68,977	.....	.....540	.....	.....540	.....	.....69,517	.....	.....	.....0	1,109	01/25/2040.
41161P KB 8	HVMLT 2004-11 2A2B.....		..	12/19/2017.	MBS PAYMENT.....	.....	.....139,450	252,390	83,054	133,606	.....	.....5,844	.....	.....5,844	.....	.....139,450	.....	.....	.....0	2,193	01/19/2035.
41161P L8 4	HVMLT 2006-4 X1.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....121,289	.....	.....	.....(121,289)	.....	.....(121,289)	.....	.....	.....	.....	.....0	8,123	05/19/2046.
41161P PT 4	HVMLT 2005-7 1X.....		..	12/21/2017.	VARIOUS.....	.....	.....	.....	.....65,649	.....	.....	.....(65,649)	.....	.....(65,649)	.....	.....	.....	.....	.....0	3,333	06/19/2045.
41161P QV 8	HVMLT 2005-8 1A2B.....		..	12/19/2017.	MBS PAYMENT.....	.....	.....306,177	669,752	159,849	.....	.....	.....(5,942)	.....	.....(5,942)	.....	.....306,177	.....	.....	.....0	4,975	09/19/2035.
41161P XR 9	HVMLT 2005-15 X1.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....27,721	.....	.....	.....(27,721)	.....	.....(27,721)	.....	.....	.....	.....	.....0	1,142	10/20/2045.
41162N AD 9	HVMLT 2006-14 2A1B.....		..	12/19/2017.	MBS PAYMENT.....	.....	.....272,941	640,002	240,590	.....	.....	.....(2,337)	.....	.....(2,337)	.....	.....272,941	.....	.....	.....0	909	01/25/2047.
41164L AC 3	HVMLT 2007-2 2A1B.....		..	12/26/2017.	MBS PAYMENT.....	.....	.....86,959	337,044	51,960	.....	.....	.....15,411	.....	.....15,411	.....	.....86,959	.....	.....	.....0	694	05/25/2038.
41165B AE 0	HVMLT 2007-6 2A1C.....		..	07/26/2017.	VARIOUS.....	.....	.....630,659	1,736,029	277,124	201,993	.....	.....107,484	.....	.....107,484	.....	.....309,477	.....	.....321,182	321,182	11,484	08/19/2037.
413875 AR 6	HARRIS CORPORATION.....		..	02/01/2017.	BARCLAYS AMERICAN.....	.....	.....162,786	160,000	160,000	160,000	.....	.....	.....	.....0	.....	.....160,000	.....	.....2,786	2,786	1,686	04/28/2025.
413875 AS 4	HARRIS CORPORATION.....		..	02/14/2017.	VARIOUS.....	.....	.....275,965	260,000	264,829	264,564	.....	.....(21)	.....	.....(21)	.....	.....264,543	.....	.....11,422	11,422	3,827	04/27/2035.
41528@ AT 3	HARRISON GYPSUM.....		..	12/20/2017.	DIRECT.....	.....	.....7,360,706	7,360,706	7,343,462	.....	.....	.....	.....	.....0	.....	.....7,360,706	.....	.....	.....0	.....	12/21/2018.
416515 AA 1	HARTFORD FINL SVCS GRP.....		..	03/15/2017.	MATURITY.....	.....	.....2,750,000	2,750,000	2,948,035	2,758,597	.....	.....(8,597)	.....	.....(8,597)	.....	.....2,750,000	.....	.....	.....0	73,906	03/15/2017.
416518 AB 4	HARTFORD FINL SVCS GRP.....		..	08/11/2017.	VARIOUS.....	.....	.....2,868,244	2,574,000	2,834,618	2,804,016	.....	.....(23,749)	.....	.....(23,749)	.....	.....2,780,267	.....	.....87,977	87,977	105,673	04/15/2022.

SCHEDULE D - PART 4

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

E14.29

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
41660*	AZ	8		12/01/2017.	MBS PAYMENT.....		10,105	10,105	6,556	9,807				298		10,105			0		01/01/2023.
41660*	BA	2		09/14/2017.	MATURITY.....		356,250	356,250	239,286	339,317		16,933		16,933		356,250			0		09/14/2017.
41660*	BB	0		12/17/2017.	MATURITY.....		58,000	58,000	37,032	53,980		4,020		4,020		58,000			0		12/17/2017.
41660*	BD	6		09/05/2017.	MATURITY.....		65,380	65,380	43,427	62,274		3,106		3,106		65,380			0		09/05/2017.
41660*	BE	4		12/01/2017.	MBS PAYMENT.....		6,900	6,900	4,846	6,694		206		206		6,900			0		07/01/2022.
41660*	BH	7		12/01/2017.	MBS PAYMENT.....		5,400	5,400	3,153	5,269		131		131		5,400			0		09/01/2028.
41660*	BJ	3		12/18/2017.	MBS PAYMENT.....		5,040	5,040	2,845	4,914		126		126		5,040			0		05/18/2028.
41660*	BK	0		12/01/2017.	MBS PAYMENT.....		13,473	13,473	9,064	13,093		381		381		13,473			0		01/01/2023.
41660*	BN	4		12/15/2017.	MBS PAYMENT.....		1,341	1,341	509	1,315		25		25		1,341			0		03/15/2035.
41660*	BP	9		12/01/2017.	MBS PAYMENT.....		2,400	2,400	1,121	2,356		44		44		2,400			0		06/01/2035.
41660*	BQ	7		12/01/2017.	MBS PAYMENT.....		21,420	21,420	15,053	20,810		610		610		21,420			0		09/01/2022.
41660*	BR	5		12/28/2017.	MBS PAYMENT.....		9,600	9,600	7,618	9,190		410		410		9,600			0		01/28/2018.
41660*	BT	1		12/01/2017.	MBS PAYMENT.....		7,410	7,410	5,011	7,196		214		214		7,410			0		01/01/2023.
41660*	BV	6		12/01/2017.	MBS PAYMENT.....		856	856	438	817		40		40		856			0		08/01/2026.
41660*	BW	4		12/01/2017.	MBS PAYMENT.....																
41660*	BZ	7		12/15/2017.	MBS PAYMENT.....		7,980	7,980	5,529	7,749		231		231		7,980			0		01/01/2023.
41660*	CA	1		12/01/2017.	MBS PAYMENT.....		21,334	21,334	14,078	20,719		615		615		21,334			0		11/15/2023.
41660*	CB	9		03/23/2017.	MBS PAYMENT.....		17,309	17,309	11,835	16,823		486		486		17,309			0		01/01/2023.
41660*	CD	5		12/18/2017.	MBS PAYMENT.....		17,000	17,000	11,889	17,287		(287)		(287)		17,000			0		03/23/2019.
41660*	CF	0		12/01/2017.	MBS PAYMENT.....		18,000	18,000	10,797	17,561		439		439		18,000			0		06/18/2026.
41660*	CG	8		12/15/2017.	MBS PAYMENT.....		4,807	4,807	2,858	4,692		116		116		4,807			0		08/01/2027.
41660*	CH	6		12/15/2017.	MBS PAYMENT.....		6,000	6,000	4,784	5,772		228		228		6,000			0		05/15/2018.
41660*	CH	6		09/02/2017.	MBS PAYMENT.....		20,000	20,000	12,251	21,424		(1,424)		(1,424)		20,000			0		09/02/2023.
41660*	CJ	2		09/14/2017.	MATURITY.....		150,000	150,000	108,635	143,348		6,652		6,652		150,000			0		09/14/2017.
41660*	CL	7		12/10/2017.	MBS PAYMENT.....		2,400	2,400	1,229	2,348		52		52		2,400			0		03/10/2029.
41660*	CM	5		12/20/2017.	MBS PAYMENT.....		2,640	2,640	1,384	2,576		64		64		2,640			0		02/20/2028.
41660*	CP	8		02/01/2017.	VARIOUS.....																
41660*	CQ	6		12/01/2017.	MBS PAYMENT.....		5,994	5,994	4,953	5,961		33		33		5,994			0		02/01/2017.
41660*	CR	4		12/01/2017.	MBS PAYMENT.....		4,200	4,200	2,611	4,096		104		104		4,200			0		06/01/2025.
41660*	CR	4		12/01/2017.	MBS PAYMENT.....		6,000	6,000	3,465	5,858		142		142		6,000			0		12/01/2027.
41660*	CS	2		12/15/2017.	MBS PAYMENT.....		6,638	6,638	3,227	6,521		117		117		6,638			0		07/15/2038.
41660*	CT	0		12/15/2017.	MBS PAYMENT.....		17,544	17,544	12,636	17,018		526		526		17,544			0		12/15/2021.
41660*	CU	7		12/19/2017.	MBS PAYMENT.....		12,477	12,477	11,980			496		496		12,477			0		01/19/2018.
41660*	CV	5		12/06/2017.	MBS PAYMENT.....		21,000	21,000	13,331	20,462		538		538		21,000			0		12/06/2027.
41660*	CW	3		12/08/2017.	MBS PAYMENT.....		6,000	6,000	3,301	5,859		141		141		6,000			0		12/08/2033.
41660*	CX	1		12/15/2017.	MBS PAYMENT.....		15,912	15,912	8,252	15,592		321		321		15,912			0		12/15/2033.
41660*	CY	9		12/01/2017.	MBS PAYMENT.....		4,836	4,836	2,803	4,731		105		105		4,836			0		05/01/2027.
41660*	CZ	6		12/01/2017.	MBS PAYMENT.....		5,548	5,548	3,268	5,408		139		139		5,548			0		01/01/2025.
41660*	DA	0		12/01/2017.	MBS PAYMENT.....		6,000	6,000	4,332	5,805		195		195		6,000			0		12/01/2019.
41660*	DB	8		12/28/2017.	MBS PAYMENT.....		6,000	6,000	3,668	5,843		157		157		6,000			0		12/29/2025.

SCHEDULE D - PART 4

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

E14.30

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
41660*	DD	4	..	12/01/2017.	MBS PAYMENT.....		9,600	9,600	7,004	9,310		290		290		9,600			0		11/01/2020.
41660*	DE	2		12/01/2017.	MBS PAYMENT.....		6,000	6,000	4,777	5,838		162		162		6,000			0		08/01/2020.
41660*	DF	9		12/18/2017.	MBS PAYMENT.....		6,960	6,960	3,142	6,841		119		119		6,960			0		09/18/2033.
41660*	DG	7		12/06/2017.	MBS PAYMENT.....		43,097	43,097	26,029	42,178		919		919		43,097			0		12/06/2029.
41660*	DJ	1		12/15/2017.	MBS PAYMENT.....		6,000	6,000	3,547	5,859		141		141		6,000			0		12/15/2029.
41660*	DK	8		12/06/2017.	MBS PAYMENT.....		13,017	13,017	4,840	12,818		199		199		13,017			0		03/06/2039.
41660*	DL	6		12/15/2017.	MBS PAYMENT.....		7,414	7,414	4,024	7,244		170		170		7,414			0		06/15/2029.
41660*	DM	4		12/29/2017.	MBS PAYMENT.....		6,000	6,000	3,755	5,838		162		162		6,000			0		12/29/2025.
41660*	DP	7		12/01/2017.	MBS PAYMENT.....		18,000	18,000	10,934	17,539		461		461		18,000			0		12/01/2025.
41660*	DQ	5		12/01/2017.	MBS PAYMENT.....		13,002	13,002	8,984	12,651		351		351		13,002			0		01/01/2025.
41660*	DR	3		12/31/2017.	MBS PAYMENT.....		2,400	2,400	1,263	2,344		56		56		2,400			0		01/31/2030.
41660*	DS	1		12/13/2017.	MBS PAYMENT.....		23,599	23,599	11,185	23,137		463		463		23,599			0		11/13/2032.
41660*	DV	4		12/15/2017.	MBS PAYMENT.....		18,403	18,403	8,599	18,049		354		354		18,403			0		09/15/2032.
41660*	DY	8		12/15/2017.	MBS PAYMENT.....		11,298	11,298	5,931	11,065		233		233		11,298			0		09/15/2032.
41660*	DZ	5		12/01/2017.	MBS PAYMENT.....		3,510	3,510	1,937	3,429		81		81		3,510			0		11/01/2029.
41660*	EA	9		12/13/2017.	MBS PAYMENT.....		11,940	11,940	6,673	11,708		232		232		11,940			0		06/13/2033.
41660*	EB	7		12/15/2017.	MBS PAYMENT.....		8,400	8,400	4,918	8,225		175		175		8,400			0		10/15/2030.
41660*	EC	5		12/08/2017.	MBS PAYMENT.....		3,840	3,840	2,470	3,750		90		90		3,840			0		11/08/2026.
41660*	ED	3		12/13/2017.	MBS PAYMENT.....		4,860	4,860	2,702	4,764		96		96		4,860			0		06/13/2033.
41660*	EE	1		12/15/2017.	MBS PAYMENT.....		9,600	9,600	4,227	9,458		142		142		9,600			0		08/15/2038.
41660*	EF	8		12/01/2017.	MBS PAYMENT.....		7,200	7,200	4,236	7,056		144		144		7,200			0		05/01/2032.
41660*	EG	6		08/01/2017.	MBS PAYMENT.....		25,000	25,000	20,419	24,758		242		242		25,000			0		08/01/2018.
41660*	EN	1		12/01/2017.	MBS PAYMENT.....		9,000	9,000	5,825	8,800		200		200		9,000			0		10/01/2025.
41660*	EP	6		12/13/2017.	MBS PAYMENT.....		9,000	9,000	5,387	8,851		149		149		9,000			0		05/13/2030.
41660*	EQ	4		12/21/2017.	MATURITY.....		35,305	35,305	28,534	33,114		2,191		2,191		35,305			0		12/21/2017.
41660*	ET	8		12/03/2017.	MBS PAYMENT.....		2,400	2,400	1,588	2,344		56		56		2,400			0		10/03/2024.
41660*	EV	3		12/01/2017.	MBS PAYMENT.....		7,200	7,200	4,489	7,062		138		138		7,200			0		05/01/2032.
41660*	EW	1		12/01/2017.	MBS PAYMENT.....		29,706	29,706	18,505	29,110		596		596		29,706			0		05/01/2029.
41660*	EX	9		12/15/2017.	MBS PAYMENT.....		6,455	6,455	3,532	6,336		119		119		6,455			0		06/15/2031.
41660*	EY	7		02/07/2017.	MBS PAYMENT.....		20,000	20,000	15,783	23,483		(3,483)		(3,483)		20,000			0		02/07/2022.
41660*	FA	8		12/01/2017.	MBS PAYMENT.....		37,526	37,526	21,718	36,810		716		716		37,526			0		05/01/2031.
41660*	FD	2		12/25/2017.	MBS PAYMENT.....		4,658	4,658	2,135	4,594		64		64		4,658			0		05/25/2040.

SCHEDULE D - PART 4

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

E14.31

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
421915 ED 7	HCP INC.....			05/01/2017.	MATURITY.....		1,700,000	1,700,000	1,669,382	1,699,761		239		239		1,700,000			0	47,813	05/01/2017.
42805R BF 5	HERTZ 2011-1A A2.....			03/25/2017.	MBS PAYMENT.....		750,000	750,000	754,014	751,993		(1,994)		(1,994)		750,000			0	4,113	03/25/2018.
42809H AG 2	HESS CORP.....			10/24/2017.	GOLDMAN SACHS.....		20,151	20,000	19,958	19,959		3		3		19,962		190	190	927	04/01/2027.
428291 AN 8	HEXCEL CORP.....			05/17/2017.	BANK AMERICA.....		20,568	20,000	19,878			3		3		19,880		687	687	211	02/15/2027.
431466 A* 2	HILL INTERNATIONAL.....			06/01/2017.	PRIOR PERIOD INCOME.....									0					0	18,375	09/26/2020.
43709Y AB 5	HEMT 2006-6 2A1.....			12/25/2017.	MBS PAYMENT.....		147,461	147,461	20,143	20,143				0		20,143		127,318	127,318	686	03/25/2037.
437690 AT 7	HMAC 2004-3 AV1.....			12/25/2017.	MBS PAYMENT.....		278,854	278,854	232,495	270,448		8,406		8,406		278,854			0	3,089	07/25/2034.
437690 BU 3	HMAC 2004-5 A1.....			12/25/2017.	MBS PAYMENT.....		210,140	210,140	175,205	203,161		6,979		6,979		210,140			0	1,736	10/25/2034.
43814F AD 4	HAROT 2013-4 A4.....			02/21/2017.	MBS PAYMENT.....		1,753,019	1,753,019	1,754,115	1,753,610		(591)		(591)		1,753,019			0	2,841	02/18/2020.
43814J AC 8	HAROT 2014-4 A3.....			12/17/2017.	MBS PAYMENT.....		371,002	371,002	370,327	370,766		237		237		371,002			0	1,854	09/17/2018.
43814K AC 5	HAROT 2015-1 A3.....			12/15/2017.	MBS PAYMENT.....		2,367,957	2,367,957	2,367,020	743,059		1,087		1,087		2,367,957			0	11,257	10/15/2018.
44045* AA 3	HORIZON FOOD GROUP.....			02/01/2017.	PRIOR PERIOD INCOME.....									0					0	131,463	12/24/2018.
444859 AY 8	HUMANA INC.....			04/05/2017.	MILLENNIUM ADVISORS.....		106,196	100,000	121,529	105,774		(1,024)		(1,024)		104,749		1,447	1,447		06/15/2018.
44614D AB 3	HUNT 2016-1 A2.....			12/15/2017.	MBS PAYMENT.....		381,490	381,490	381,356			50		50		381,490			0	605	05/15/2019.
44614U AC 3	HUNT 2015-1 A3.....			12/16/2017.	MBS PAYMENT.....		1,672,037	1,672,037	1,672,070	1,511,768		(17)		(17)		1,672,037			0	9,987	09/16/2019.
44754# AA 0	HURON INC.....			07/12/2017.	VARIOUS.....		1,647,924	1,647,924	1,609,139	1,617,307		30,617		30,617		1,647,924			0	80,419	08/28/2020.
44890R AC 5	HART 2014-A A3.....			04/16/2017.	MBS PAYMENT.....		561,477	561,477	561,326	561,458		18		18		561,477			0	888	07/16/2018.
44891A AC 1	HYUNDAI CAPITAL AMERICA.....			03/31/2017.	ANZ BANKING GROUP LTD.....		210,752	210,000	209,975	209,984		2		2		209,987		765	765	2,142	10/30/2018.
44891E AB 5	HART 2016-B A2.....			12/15/2017.	MBS PAYMENT.....		147,033	147,033	146,735			102		102		147,033			0	274	10/15/2019.
45073D AB 4	IXIS 2007-HE1 A2.....			12/25/2017.	MBS PAYMENT.....		547,879	547,880	189,196	542,366		5,513		5,513		547,879			0	3,247	05/25/2037.
45073D AD 0	IXIS 2007-HE1 A4.....			12/25/2017.	MBS PAYMENT.....		363,304	363,304	145,380	24,013		1,466		1,466		363,304			0	1,489	05/25/2037.
45254N MP 9	IMM 2005-1 2A2.....			12/25/2017.	MBS PAYMENT.....		314,273	314,273	171,279	294,237		20,035		20,035		314,273			0	2,832	04/25/2035.
45254N NQ 6	IMM 2005-3 A2.....			12/13/2017.	VARIOUS.....		302,365	351,083	247,952	251,601		17,092		17,092		268,693		33,672	33,672	5,281	08/25/2035.
45254N PG 6	IMM 2005-4 1M1.....			12/25/2017.	VARIOUS.....		412,576	456,872	312,219	319,524		6,682		6,682		326,207		86,369	86,369	3,246	05/25/2035.
45254N PH 4	IMM 2005-4 1M2.....			12/25/2017.	MBS PAYMENT.....		310,508	310,508	187,081	297,866		12,643		12,643		310,508			0	2,764	05/25/2035.
45254N QK 6	IMM 2005-6 1M1.....			12/25/2017.	MBS PAYMENT.....		428,690	364,956	459,998	265,504				0		265,504		163,187	163,187	2,605	10/25/2035.
45254N QQ 3	IMM 2005-6 2A1.....			11/25/2017.	MBS PAYMENT.....		378,282	378,282	210,419	345,660		32,622		32,622		378,282			0	1,399	10/25/2035.
45254T RY 2	IMSA 2005-1 5A7.....			06/02/2017.	VARIOUS.....		332,866	929,332	274,153	215,888		20,438		20,438		236,326		96,540	96,540	4,940	07/25/2035.
453247 AD 0	INCAPS FUNDING I LTD/CRP.....			12/04/2017.	MBS PAYMENT.....		386,884	386,884	386,884	386,884				0		386,884			0	9,977	06/01/2033.
456606 KH 4	INABS 2006-A A3.....			12/25/2017.	MBS PAYMENT.....		532,519	532,519	476,604	522,391		10,127		10,127		532,519			0	3,608	03/25/2036.
45660L 5S 4	INDX 2006-AR3 2A1A.....			12/01/2017.	MBS PAYMENT.....		10,881	12,522	3,462	10,411		470		470		10,881			0	763	03/25/2036.
45660L 6U 8	RAST 2006-A1 3A2.....			12/01/2017.	MBS PAYMENT.....		513,101	535,261	407,014	380,697		8,779		8,779		389,477		123,624	123,624	15,858	04/25/2036.
45660L A2 5	RAST 2005-A11 1A5.....			12/01/2017.	MBS PAYMENT.....		392,119	418,198	370,484	392,551		(432)		(432)		392,119			0	11,059	10/25/2035.
45660L RJ 1	INDX 2005-AR11 A4.....			12/01/2017.	MBS PAYMENT.....		637,103	670,102	466,944	628,794		8,309		8,309		637,103			0	12,159	08/25/2035.
45660L RQ 0	INDX 2005-AR13 5A2.....			12/01/2017.	MBS PAYMENT.....		211,129	355,645	71,698	125,391		85,738		85,738		211,129			0	7,489	08/25/2035.
45660L WS 4	INDX 2005-AR18 1X.....			12/25/2017.	INTEREST ONLY PAYMENT.....				29,084			(29,084)		(29,084)					0	1,313	10/25/2036.
45660L XP 9	RAST 2005-A10 A5.....			12/01/2017.	MBS PAYMENT.....		976,199	1,083,262	908,712	976,527		(328)		(328)		976,199			0	32,544	09/25/2035.
45660N QA 6	RAST 2003-A5 A2.....			12/01/2017.	MBS PAYMENT.....		32,632	32,632	28,456	32,197		435		435		32,632			0	876	06/25/2033.
45660N UG 8	RAST 2003-A10 A4.....			12/01/2017.	MBS PAYMENT.....		208,983	208,983	158,827	205,467		3,516		3,516		208,983			0	5,868	09/25/2033.
45661E GV 0	INDX 2006-AR9 4X.....			03/22/2017.	INTEREST ONLY PAYMENT.....				7,851	7,461		(7,461)		(7,461)					0	709	06/25/2036.
456681 AE 5	INDX 2007-AR13 4A1.....			12/01/2017.	MBS PAYMENT.....		492,155	636,018	466,379	312,920		66,443		66,443		379,362		112,793	112,793	11,098	07/25/2037.
45669E AC 0	INDX 2007-AR5 2A1.....			12/01/2017.	MBS PAYMENT.....		777,945	882,745	669,981	656,864		12,291		12,291		669,155		108,790	108,790	78,943	05/25/2037.

SCHEDULE D - PART 4

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

E14.32

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
45684@ AA 4	ING LIFE INSURANCE AND ANNUITY (BETHEL)			..	12/11/2017.	MBS PAYMENT	.....	18,000	18,000	10,095	17,588	.....	.....	.....	412	.....	18,000	.....	.....	.....0	.....	10/11/2030.
45684@ AB 2	ING LIFE INS CO (BETHEL)			..	12/11/2017.	MBS PAYMENT	.....	9,000	9,000	4,835	8,793	.....	.....	.....	207	.....	9,000	.....	.....	.....0	.....	12/11/2028.
45684@ AC 0	ING LIFE INS AND ANNUITY CO. (BETHEL)			..	12/11/2017.	MBS PAYMENT	.....	26,040	26,040	15,847	25,505	.....	.....	.....	535	.....	26,040	.....	.....	.....0	.....	10/11/2030.
45685E AE 6	ING US INC.			..	04/05/2017.	GOLDMAN SACHS	.....	131,190	130,000	129,794	129,949	.....	.....	.....	12	.....	129,961	.....	1,229	1,229	2,419	02/15/2018.
45685E AJ 5	VOYA FINANCIAL INC			..	01/20/2017.	WELLS FARGO SECURITIES LLC	.....	22,115	20,000	23,184	23,052	.....	.....	.....	(3)	.....	23,048	.....	.....(933)	(933)	592	07/15/2043.
45824# AA 3	INTEGRITY LIFE INSURANCE (GARCIA- PORTEE)			..	12/25/2017.	MBS PAYMENT	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
45824# AB 1	INTEGRITY LIFE INSURANCE (SERNA)			..	12/28/2017.	MBS PAYMENT	.....	11,399	11,399	6,559	11,125	.....	.....	.....	275	.....	11,399	.....	.....	.....0	.....	03/25/2028.
45824# AC 9	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY)			..	12/25/2017.	MBS PAYMENT	.....	3,200	3,200	1,631	3,065	.....	.....	.....	135	.....	3,200	.....	.....	.....0	.....	05/28/2026.
45824# AD 7	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY)			..	12/25/2017.	MBS PAYMENT	.....	3,254	3,254	1,413	3,198	.....	.....	.....	56	.....	3,254	.....	.....	.....0	.....	03/25/2034.
45824# AF 2	GENERAL AMER LIFE INS (GARCIA-KOROTNEY)			..	12/25/2017.	MBS PAYMENT	.....	3,905	3,905	2,455	3,800	.....	.....	.....	106	.....	3,905	.....	.....	.....0	.....	03/25/2026.
45831# AA 4	INTEGRATED COMMERCE			..	03/02/2017.	VARIOUS	.....	1,240	1,240	543	1,221	.....	.....	.....	18	.....	1,240	.....	.....	.....0	.....	03/25/2034.
45873@ AA 5	INTERIOR LOGIC TL			..	03/31/2017.	CALLED BY ISSUER at 100.000	.....	1,116,310	1,116,310	1,110,728	1,110,728	.....	.....	.....	.....	.....	1,110,728	.....	5,582	5,582	43,742	09/30/2018.
46263* AB 1	IPSEN, INC.			..	09/29/2017.	CALLED BY ISSUER at 100.000	.....	1,614,670	1,614,670	1,601,753	1,603,850	.....	.....	.....	10,820	.....	1,614,670	.....	.....	.....0	.....	09/30/2019.
46603B AE 9	IVYH 9A D			..	12/07/2017.	CALLED BY ISSUER at 100.000	.....	24,035	24,035	23,650	.....	.....	.....	.....	385	.....	24,035	.....	.....	.....0	.....	09/30/2019.
46611J AA 0	JBG/ROCKVILLE NCI CAMPUS			..	12/15/2017.	SINK	.....	5,000,000	5,000,000	4,757,155	4,783,351	.....	.....	.....	216,649	.....	5,000,000	.....	.....	.....0	.....	10/18/2025.
46618L AA 8	HENDR 2015-1A A			..	12/15/2017.	MBS PAYMENT	.....	519,648	519,648	519,648	519,648	.....	.....	.....	.....	.....	519,648	.....	.....	.....0	.....	07/15/2023.
466247 B5 1	JPMMT 2005-S3 2A2			..	12/01/2017.	MBS PAYMENT	.....	269,836	269,836	266,126	269,424	.....	.....	.....	412	.....	269,836	.....	.....	.....0	.....	09/15/2072.
466247 J4 6	JPMMT 2006-A2 2A1			..	12/01/2017.	MBS PAYMENT	.....	172,741	172,929	168,313	167,599	.....	.....	.....	5,143	.....	172,741	.....	.....	.....0	.....	01/25/2021.
46625H QU 7	JPMORGAN CHASE & CO.			..	03/15/2017.	WELLS FARGO SECURITIES LLC	.....	254,340	271,584	220,674	250,493	.....	.....	.....	3,847	.....	254,340	.....	.....	.....0	.....	04/25/2036.
46625H QW 3	JPMORGAN CHASE & CO.			..	02/07/2017.	INCAPITAL LLC	.....	259,293	260,000	259,834	259,876	.....	.....	.....	11	.....	259,887	.....	.....(594)	(594)	2,325	03/22/2019.
466275 AC 8	JPALT 2007-S1 M1			..	06/29/2017.	MBS PAYMENT	.....	1,967,040	2,000,000	1,997,620	1,997,789	.....	.....	.....	22	.....	1,997,811	.....	.....(30,771)	(30,771)	23,650	04/01/2026.
46627M ER 4	JPALT 2006-S1 1A19			..	12/01/2017.	MBS PAYMENT	.....	.....	13,520	7,639	.....	.....	.....	.....	379	.....	.....	.....	.....	.....0	.....	04/25/2047.
46628B BC 3	JPMMT 2006-A6 3A1			..	12/01/2017.	MBS PAYMENT	.....	27,865	34,942	23,986	23,999	.....	.....	.....	288	.....	24,287	.....	.....	.....0	.....	03/25/2036.
46628U AE 8	JPALT 2006-A3 1A5			..	12/25/2017.	MBS PAYMENT	.....	74,068	74,068	49,672	70,160	.....	.....	.....	3,907	.....	74,068	.....	.....	.....0	.....	10/25/2036.
46629A AJ 0	JPMMT 2006-S3 1A9			..	12/01/2017.	MBS PAYMENT	.....	414,378	697,680	1,000,205	.....	.....	.....	.....	(21,972)	.....	414,378	.....	.....	.....0	.....	07/25/2036.
46629A AW 1	JPMMT 2006-S3 1A21			..	12/25/2017.	MBS PAYMENT	.....	569,472	598,651	544,675	562,278	.....	.....	.....	7,194	.....	569,472	.....	.....	.....0	.....	08/25/2036.
46629A AX 9	JPMMT 2006-S3 1A22			..	12/25/2017.	INTEREST ONLY PAYMENT	.....	191,089	376,957	194,329	195,206	.....	.....	.....	(4,116)	.....	191,089	.....	.....	.....0	.....	08/25/2036.
46629C AM 9	JPMMT 2006-A5 3A6			..	12/01/2017.	MBS PAYMENT	.....	.....	93,650	67,301	.....	.....	.....	.....	(67,301)	.....	.....	.....	.....	.....0	.....	08/25/2036.
46629E AE 3	JPALT 2006-A4 A5			..	12/25/2017.	MBS PAYMENT	.....	611,409	784,176	727,654	.....	.....	.....	.....	20,701	.....	748,355	.....	.....	.....0	.....	08/25/2036.
46629K AD 1	JPMAC 2006-WMC3 A3			..	12/25/2017.	MBS PAYMENT	.....	100,474	102,068	82,716	96,539	.....	.....	.....	3,935	.....	100,474	.....	.....	.....0	.....	09/25/2036.
46629K AF 6	JPMAC 2006-WMC3 A5			..	12/25/2017.	MBS PAYMENT	.....	68,710	68,710	41,290	.....	.....	.....	.....	(28)	.....	68,710	.....	.....	.....0	.....	08/25/2036.
46629Q AC 0	JPMAC 2006-CH2 AF2			..	12/01/2017.	MBS PAYMENT	.....	270,087	270,087	161,906	.....	.....	.....	.....	387	.....	270,087	.....	.....	.....0	.....	08/25/2036.
466302 AJ 5	JPALT 2006-S4 A6			..	12/01/2017.	MBS PAYMENT	.....	145,004	145,004	119,356	143,449	.....	.....	.....	1,554	.....	145,004	.....	.....	.....0	.....	10/25/2036.
46630G AY 1	JPMMT 2007-A1 6A2			..	12/01/2017.	MBS PAYMENT	.....	651,198	712,648	600,680	636,175	.....	.....	.....	15,023	.....	651,198	.....	.....	.....0	.....	12/25/2036.
46630G BG 9	JPMMT 2007-A1 7A4			..	12/01/2017.	MBS PAYMENT	.....	23,745	23,745	19,958	23,186	.....	.....	.....	559	.....	23,745	.....	.....	.....0	.....	07/25/2035.
46630J AE 9	JPMCC 2007-LDPX AM			..	12/01/2017.	MBS PAYMENT	.....	117,970	117,970	103,372	115,650	.....	.....	.....	2,320	.....	117,970	.....	.....	.....0	.....	07/25/2035.
46630J AP 4	JPMCC 2007-LDPX AJS			..	07/01/2017.	MBS PAYMENT	.....	3,471,401	3,471,401	3,496,351	3,469,396	.....	.....	.....	2,005	.....	3,471,401	.....	.....	.....0	.....	01/15/2049.
46631B AU 9	JPMCC 2007-LD11 K			..	01/12/2017.	MBS PAYMENT	.....	4,247,902	4,247,902	1,773,132	1,773,132	.....	.....	.....	.....	.....	1,773,132	.....	2,474,770	2,474,770	153,938	01/15/2049.
46631N CR 8	JPMCC 2007-LD11 K			..	01/12/2017.	MBS PAYMENT	.....	.....	613,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	06/15/2049.
46631N CR 8	JPMMT 2007-S3 1A64			..	12/01/2017.	MBS PAYMENT	.....	413,937	543,878	434,969	379,377	.....	.....	.....	(10,113)	.....	369,264	.....	44,674	44,674	18,822	08/25/2037.
46632T AB 1	JPMORTGAGETRUST			..	12/25/2017.	MBS PAYMENT	.....	.....	87,084	34,616	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	07/27/2037.

SCHEDULE D - PART 4

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

E14.33

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46639J AD 2	JPMCC 2013-C10 A4.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....568,744	568,744	566,767	568,599	.....	.....	.....145	.....	.....145	568,744	.....	.....	.....0	23,443	12/15/2047.
46639N AX 9	JPMBB 2013-C12 D.....		..	01/13/2017.	SANDLER ONEILL.....	.....	.....4,407,031	5,000,000	4,156,250	4,379,709	.....	.....	.....3,765	.....	.....3,765	4,383,474	.....	.....23,558	23,558	27,242	07/15/2045.
46644K AA 8	JPMCC 2015-FRR2 AK36.....		..	02/08/2017.	VARIOUS.....	.....	.....23,687,500	30,000,000	18,749,762	19,646,516	.....	.....	.....113,874	.....	.....113,874	19,760,390	.....	.....3,927,110	3,927,110	189,963	12/27/2046.
46644K AG 5	JPMCC 2015-FRR2 AK39.....		..	02/09/2017.	VARIOUS.....	.....	.....9,445,406	11,670,000	7,853,824	8,140,873	.....	.....	.....37,842	.....	.....37,842	8,178,715	.....	.....1,266,691	1,266,691	100,414	08/27/2047.
46849L SQ 5	JACKSON NATL LIFE GLOBAL.....		..	08/11/2017.	RBC CAPITAL MARKETS SECURITIES - US.....	.....	.....642,233	650,000	664,261	663,793	.....	.....	.....(810)	.....	.....(810)	662,983	.....	.....(20,751)	(20,751)	15,695	04/29/2026.
47215* AA 0	JD NORMAN INDUSTRIES.....		..	12/20/2017.	VARIOUS.....	.....	.....2,475,000	2,475,000	2,475,000	.....	.....	.....	.....	.....0	.....	.....2,475,000	.....	.....	.....0	.....	03/06/2019.
47232C AY 0	JMAC 2009-R1 5A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....305,101	140,346	8,928	.....	.....	.....(8,928)	.....	.....(8,928)	.....	.....	.....	.....0	5,765	05/21/2036.
47808@ AB 9	JOHN HANCOCK LIFE INSURANCE (SMITH).....		..	12/15/2017.	MBS PAYMENT.....	.....	.....12,000	12,000	6,870	11,664	.....	.....	.....336	.....	.....336	12,000	.....	.....	.....0	.....	01/15/2024.
47808@ AD 5	JOHN HANCOCK LIFE INSURANCE (BALLARD).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....2,750	2,750	1,075	2,706	.....	.....	.....44	.....	.....44	2,750	.....	.....	.....0	.....	12/01/2036.
47808@ AE 3	JOHN HANCOCK LIFE INS. CO. (MATTESON).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....18,574	18,574	10,080	18,196	.....	.....	.....379	.....	.....379	18,574	.....	.....	.....0	.....	05/01/2030.
47808@ AG 8	JOHN HANCOCK LIFE INS CO (MAGUIRE).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....3,850	3,850	2,185	3,770	.....	.....	.....80	.....	.....80	3,850	.....	.....	.....0	.....	12/01/2029.
47808@ AH 6	JOHN HANCOCK LIFE INS CO (DIEVERT).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....40,700	40,700	18,212	40,082	.....	.....	.....618	.....	.....618	40,700	.....	.....	.....0	.....	12/01/2039.
47808@ AJ 2	JOHN HANCOCK LIFE INSURANCE COMPANY (FOR.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....2,937	2,937	1,516	2,866	.....	.....	.....71	.....	.....71	2,937	.....	.....	.....0	.....	07/01/2030.
47808@ AK 9	JOHN HANCOCK LIFE INSURANCE CO(GRIFFITH).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....10,914	10,914	5,649	10,722	.....	.....	.....192	.....	.....192	10,914	.....	.....	.....0	.....	01/01/2039.
47808@ AL 7	JOHN HANCOCK LIFE INSURANCE CO (WOODS).....		..	12/03/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,384	2,343	.....	.....	.....57	.....	.....57	2,400	.....	.....	.....0	.....	05/03/2028.
47808@ AM 5	JOHN HANCOCK LIFE INS CO (QUILES).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....22,131	22,131	17,299	21,564	.....	.....	.....567	.....	.....567	22,131	.....	.....	.....0	.....	01/01/2020.
47808@ AN 3	JOHN HANCOCK LIFE INSURANCE CO (FORD).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....7,030	7,030	4,196	6,889	.....	.....	.....141	.....	.....141	7,030	.....	.....	.....0	.....	07/01/2030.
47808@ AQ 6	JOHN HANCOCK LIFE INSU CO (BROWN).....		..	12/18/2017.	MBS PAYMENT.....	.....	.....2,440	2,440	1,280	2,344	.....	.....	.....96	.....	.....96	2,440	.....	.....	.....0	.....	07/18/2027.
47808@ AR 4	JOHN HANCOCK LIFE INSURANCE CO (HARRIS).....		..	11/01/2017.	MBS PAYMENT.....	.....	.....18,333	18,333	10,723	18,017	.....	.....	.....316	.....	.....316	18,333	.....	.....	.....0	.....	01/01/2033.
47808@ AS 2	JOHN HANCOCK LIFE INSURANCE CO (PARKER).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....5,500	5,500	4,463	5,346	.....	.....	.....154	.....	.....154	5,500	.....	.....	.....0	.....	01/01/2020.
47808@ AT 0	JOHN HANCOCK LIFE INSURANCE CO (PARKER).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....2,970	2,970	2,073	2,889	.....	.....	.....81	.....	.....81	2,970	.....	.....	.....0	.....	12/01/2023.
47808@ AU 7	JOHN HANCOCK LIFE INSURANCE CO (JOHNSON).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....7,700	7,700	5,983	7,463	.....	.....	.....237	.....	.....237	7,700	.....	.....	.....0	.....	01/01/2020.
47808@ AW 3	JOHN HANCOCK LIFE INSURANCE CO (JOHNSON).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....3,300	3,300	1,817	3,235	.....	.....	.....65	.....	.....65	3,300	.....	.....	.....0	.....	08/01/2032.
47808@ AX 1	JOHN HANCOCK LIFE INSUR CO (JOHNSON).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....4,125	4,125	1,628	4,061	.....	.....	.....64	.....	.....64	4,125	.....	.....	.....0	.....	12/01/2039.
47808@ AY 9	JOHN HANCOCK LIFE INSURANCE CO (SMITH).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....22,000	22,000	9,526	21,686	.....	.....	.....314	.....	.....314	22,000	.....	.....	.....0	.....	02/01/2043.
47808@ AZ 6	JOHN HANCOCK LIFE INSURANCE CO (MOHLER).....		..	12/15/2017.	MBS PAYMENT.....	.....	.....46,442	46,442	31,281	45,906	.....	.....	.....536	.....	.....536	46,442	.....	.....	.....0	.....	05/15/2025.
47808@ BB 8	JOHN HANCOCK LIFE INSURANCE CO (GOODWIN).....		..	12/15/2017.	MBS PAYMENT.....	.....	.....6,000	6,000	3,909	5,840	.....	.....	.....160	.....	.....160	6,000	.....	.....	.....0	.....	05/15/2025.
47808@ BC 6	JOHN HANCOCK LIFE INSUR CO (ROBICHAUX).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....11,000	11,000	5,941	10,788	.....	.....	.....212	.....	.....212	11,000	.....	.....	.....0	.....	12/01/2032.
47808@ BD 4	JOHN HANCOCK LIFE INSURANCE CO (LEWIS).....		..	12/05/2017.	MBS PAYMENT.....	.....	.....4,800	4,800	2,753	4,678	.....	.....	.....122	.....	.....122	4,800	.....	.....	.....0	.....	11/05/2027.
47808@ BE 2	JOHN HANCOCK LIFE INS (CONAWAY-.....		..	12/19/2017.	MBS PAYMENT.....	.....	.....24,000	24,000	18,325	23,136	.....	.....	.....864	.....	.....864	24,000	.....	.....	.....0	.....	09/19/2018.
47808@ BF 9	JOHN HANCOCK LIFE INSURANCE CO (LEWIS).....		..	12/05/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	756	1,773	.....	.....	.....27	.....	.....27	1,800	.....	.....	.....0	.....	11/05/2037.
47808@ BG 7	JOHN HANCOCK LIFE INSURANCE CO (ROBICHAUX).....		..	08/01/2017.	MBS PAYMENT.....	.....	.....10,000	10,000	3,600	10,153	.....	.....	.....(153)	.....	.....(153)	10,000	.....	.....	.....0	.....	08/01/2037.
47808@ BH 5	JOHN HANCOCK ASSIGNMENT CO (ROBICHAUX).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....5,500	5,500	2,219	5,430	.....	.....	.....70	.....	.....70	5,500	.....	.....	.....0	.....	12/01/2039.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47808@ BJ 1	JOHN HANCOCK ASSIGNMENT CO (SCHROEDER)		..	12/01/2017.	MBS PAYMENT.....	.....	.....4,125	4,125	1,935	4,061	.....	.....64	.....	.....64	.....	.....4,125	.....	.....	.....0	.....	12/01/2039.
47808@ BK 8	JOHN HANCOCK ASSIGNMENT CO (BOSHERS)		..	12/26/2017.	MBS PAYMENT.....	.....	.....6,000	6,000	4,653	5,828	.....	.....172	.....	.....172	.....	.....6,000	.....	.....	.....0	.....	02/26/2022.
47808@ BL 6	JOHN HANCOCK ASSIGNMENT CO (WILLIAMS)		..	12/07/2017.	MBS PAYMENT.....	.....	.....4,341	4,341	2,792	4,248	.....	.....93	.....	.....93	.....	.....4,341	.....	.....	.....0	.....	09/07/2029.
47808@ BM 4	JOHN HANCOCK ASSIGNMENT CO (LEWIS).....		..	10/02/2017.	MBS PAYMENT.....	.....	.....10,000	10,000	6,541	9,846	.....	.....154	.....	.....154	.....	.....10,000	.....	.....	.....0	.....	10/02/2025.
47808@ BN 2	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW)		..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
47808@ BP 7	JOHN HANCOCK ASSIGNMENT CO (LAINHART)		..	12/01/2017.	MBS PAYMENT.....	.....	.....2,750	2,750	1,932	2,683	.....	.....67	.....	.....67	.....	.....2,750	.....	.....	.....0	.....	12/01/2024.
47808@ BS 1	JOHN HANCOCK LIFE INS CO (WYATT).....		..	12/01/2017.	MBS PAYMENT.....	.....	.....5,571	5,571	4,579	5,419	.....	.....152	.....	.....152	.....	.....5,571	.....	.....	.....0	.....	08/01/2020.
47808@ BT 9	JOHN HANCOCK ASSIGNMENT CO (LAINHART)		..	12/01/2017.	MBS PAYMENT.....	.....	.....12,277	12,277	7,589	12,055	.....	.....222	.....	.....222	.....	.....12,277	.....	.....	.....0	.....	12/01/2031.
47808@ BV 4	JOHN HANCOCK ASSIGNMENT CO (WILLIAMS)		..	12/01/2017.	MBS PAYMENT.....	.....	.....5,500	5,500	4,586	5,354	.....	.....146	.....	.....146	.....	.....5,500	.....	.....	.....0	.....	08/01/2020.
47808@ BW 2	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW)		..	12/07/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	753	1,775	.....	.....25	.....	.....25	.....	.....1,800	.....	.....	.....0	.....	11/07/2038.
47808@ BX 0	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW)		..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
47808@ BX 0	JOHN HANCOCK ASSIGNMENT CO (BOSHERS)		..	12/01/2017.	MBS PAYMENT.....	.....	.....5,500	5,500	3,918	5,375	.....	.....125	.....	.....125	.....	.....5,500	.....	.....	.....0	.....	12/01/2025.
47812@ AA 5	JOHN HANCOCK LIFE INSURANCE CO (FFRENCH)		..	12/26/2017.	MBS PAYMENT.....	.....	.....7,140	7,140	5,786	6,950	.....	.....190	.....	.....190	.....	.....7,140	.....	.....	.....0	.....	02/26/2022.
478160 BV 5	JOHNSON & JOHNSON.....		..	12/21/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
478160 BV 5	JOHNSON & JOHNSON.....		..	01/31/2017.	GOLDMAN SACHS.....	.....	.....14,940	14,940	9,500	14,561	.....	.....379	.....	.....379	.....	.....14,940	.....	.....	.....0	.....	03/21/2027.
478160 CF 9	JOHNSON & JOHNSON.....		..	06/29/2017.	VARIOUS.....	.....	.....360,080	370,000	367,543	367,581	.....	.....4	.....	.....4	.....	.....367,585	.....	.....(7,505)	(7,505)	5,780	03/01/2046.
48121C VZ 6	JP MORGAN CHASE BANK NA.....		..	06/29/2017.	VARIOUS.....	.....	.....362,671	350,000	349,111	.....	.....	.....8	.....	.....8	.....	.....349,119	.....	.....13,552	13,552	3,315	03/03/2037.
48121C VZ 6	JP MORGAN CHASE BANK NA.....		..	07/05/2017.	MATURITY.....	.....	.....7,000,000	7,000,000	7,010,990	7,006,133	.....	.....(6,133)	.....	.....(6,133)	.....	.....7,000,000	.....	.....	.....0	420,000	07/05/2017.
48171# AA 6	JLANE 2016-1 A.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....131,332,648	131,332,648	131,332,648	131,332,648	.....	.....	.....	.....0	.....	.....131,332,648	.....	.....	.....0	2,672,644	12/15/2026.
48171# AB 4	JLANE 2016-1 B.....		..	12/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....25,693,669	25,693,669	25,693,669	25,693,669	.....	.....	.....	.....0	.....	.....25,693,669	.....	.....	.....0	2,710,456	12/15/2026.
482480 AC 4	KLA-TENCOR CORP.....		..	02/14/2017.	ROBERTSON STEPHENS & COMPANY.	.....	.....215,809	210,000	212,082	211,227	.....	.....(55)	.....	.....(55)	.....	.....211,172	.....	.....4,637	4,637	2,087	11/01/2019.
482480 AD 2	KLA-TENCOR CORP.....		..	02/10/2017.	ROBERTSON STEPHENS & COMPANY.	.....	.....250,838	240,000	242,375	241,695	.....	.....(40)	.....	.....(40)	.....	.....241,654	.....	.....9,184	9,184	2,860	11/01/2021.
485170 BA 1	KANSAS CITY SOUTHERN.....		..	01/03/2017.	BANK AMERICA.....	.....	.....360,939	380,000	378,051	378,159	.....	.....2	.....	.....2	.....	.....378,161	.....	.....(17,222)	(17,222)	1,155	06/01/2026.
494580 AF 0	KINDRED HEALTHCARE INC.....		..	07/05/2017.	GOLDMAN SACHS.....	.....	.....1,055,000	1,000,000	1,025,000	.....	.....	.....(825)	.....	.....(825)	.....	.....1,024,175	.....	.....30,825	30,825	42,535	01/15/2023.
49725V AB 8	KIOWA POWER PARTNERS LLC.....		..	10/04/2017.	SINK.....	.....	.....41,080	41,080	41,051	41,078	.....	.....2	.....	.....2	.....	.....41,080	.....	.....	.....0	1,178	03/30/2021.
50075N AS 3	MONDELEZ INTERNATIONAL.....		..	08/11/2017.	MATURITY.....	.....	.....750,000	750,000	789,308	754,162	.....	.....(4,162)	.....	.....(4,162)	.....	.....750,000	.....	.....	.....0	48,750	08/11/2017.
50076Q AZ 9	KRAFT FOODS GROUP INC.....		..	05/17/2017.	VARIOUS.....	.....	.....145,303	140,000	138,818	139,386	.....	.....57	.....	.....57	.....	.....139,443	.....	.....5,860	5,860	2,232	06/06/2022.
50077L AB 2	KRAFT HEINZ FOODS CO.....		..	10/10/2017.	VARIOUS.....	.....	.....57,647	60,000	59,811	59,816	.....	.....2	.....	.....2	.....	.....59,818	.....	.....(2,170)	(2,170)	1,711	06/01/2046.
50077L AL 0	KRAFT HEINZ FOODS CO.....		..	01/20/2017.	STIFEL NICOLAUS & CO.....	.....	.....31,471	30,000	29,725	29,729	.....	.....1	.....	.....1	.....	.....29,730	.....	.....1,741	1,741	792	07/15/2035.
50177A AE 9	LBCMT 2007-C3 A4.....		..	06/16/2017.	MBS PAYMENT.....	.....	.....394,754	394,754	429,248	397,189	.....	.....(2,436)	.....	.....(2,436)	.....	.....394,754	.....	.....	.....0	9,303	07/15/2044.
50180C AG 5	LBUBS 2006-C7 AJ.....		..	12/11/2017.	MBS PAYMENT.....	.....	.....	.....100,314	72,218	(537)	.....	.....537	.....	.....537	.....	.....	.....	.....	.....0	2,054	11/15/2038.
50180J AD 7	LBUBS 2007-C2 A3.....		..	02/17/2017.	MBS PAYMENT.....	.....	.....87,686	87,686	90,850	87,714	.....	.....(27)	.....	.....(27)	.....	.....87,686	.....	.....	.....0	671	02/15/2040.
50218N AD 4	LSTRZ 2015-4 A2.....		..	02/15/2017.	MBS PAYMENT.....	.....	.....10,000,000	10,000,000	9,764,837	9,959,560	.....	.....40,440	.....	.....40,440	.....	.....10,000,000	.....	.....	.....0	88,787	04/01/2020.
502413 BD 8	L-3 COMMUNICATIONS CORP.....		..	07/26/2017.	BALENTINE & CO.....	.....	.....498,323	479,000	476,342	476,933	.....	.....140	.....	.....140	.....	.....477,072	.....	.....21,251	21,251	12,614	05/28/2024.
514666 AL 0	LAND OLAKES INC.....		..	06/02/2017.	EXCHANGE.....	.....	.....372,254	361,000	373,000	372,678	.....	.....(424)	.....	.....(424)	.....	.....372,254	.....	.....	.....0	13,397	01/01/9999.
52520C AJ 4	LMT 2006-3 1A6.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....626,158	938,434	432,654	629,340	.....	.....(3,181)	.....	.....(3,181)	.....	.....626,158	.....	.....	.....0	7,384	07/25/2036.
52520M EJ 8	LMT 2005-3 3A1.....		..	11/01/2017.	MBS PAYMENT.....	.....	.....743,501	788,863	514,733	739,115	.....	.....4,387	.....	.....4,387	.....	.....743,501	.....	.....	.....0	26,029	01/25/2036.
52520Q AF 9	LMT 2006-7 2A4.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....121,349	109,553	.....	.....(109,553)	.....	.....(109,553)	.....	.....	.....	.....	.....0	11,973	02/25/2056.
52520Q BP 0	LMT 2006-7 4A2.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....28,701	13,323	.....	.....(13,323)	.....	.....(13,323)	.....	.....	.....	.....	.....0	2,232	11/25/2036.
52520S AE 0	LMT 2006-8 2A2.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....76,085	48,618	.....	.....(48,618)	.....	.....(48,618)	.....	.....	.....	.....	.....0	7,802	12/25/2036.
52521F AF 4	LMT 2007-1 2A3.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....95,426	77,969	.....	.....(77,969)	.....	.....(77,969)	.....	.....	.....	.....	.....0	7,026	02/25/2037.

SCHEDULE D - PART 4

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

E14.35

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
52521L BG 8	LMT 2007-4 4A1	..	12/01/2017.	MBS PAYMENT	.....	.....	18,093	20,490	7,383	17,008	.....	.....	1,085	.....	1,085	.....	18,093	.....	.....	.....	770	05/25/2037.
52521Y AL 0	LMT 2007-8 3A1	..	12/01/2017.	MBS PAYMENT	.....	.....	225,248	512,127	258,484	238,906	.....	.....	(13,657)	.....	(13,657)	.....	225,248	.....	.....	.....	19,907	09/25/2037.
525221 EN 3	LXS 2005-7N 1A1B	..	12/25/2017.	MBS PAYMENT	.....	.....	97,064	143,017	73,036	73,628	.....	.....	1,129	.....	1,129	.....	97,064	.....	.....	.....	762	12/25/2035.
525227 AJ 3	LXS 2006-GP2 1A5B	..	12/25/2017.	MBS PAYMENT	.....	.....	531,876	530,396	406,460	.....	.....	.....	11,041	.....	11,041	.....	531,876	.....	.....	.....	3,417	06/25/2046.
52522C AG 8	LXS 2006-14N 3A2	..	12/25/2017.	MBS PAYMENT	.....	.....	15,047	16,486	2,767	12,303	.....	.....	2,744	.....	2,744	.....	15,047	.....	.....	.....	111	08/25/2036.
52522D AN 1	LXS 2006-16N A4B	..	12/25/2017.	MBS PAYMENT	.....	.....	226,703	876,707	164,411	228,206	.....	.....	(1,503)	.....	(1,503)	.....	226,703	.....	.....	.....	6,534	12/25/2046.
52522Q AE 2	LMT 2007-10 2A2	..	12/01/2017.	MBS PAYMENT	.....	.....	599,446	641,110	501,075	501,075	.....	.....	(7,412)	.....	(7,412)	.....	493,663	.....	105,782	105,782	17,882	01/25/2038.
52522W AG 4	LXS 2006-11 2A3	..	11/01/2017.	MBS PAYMENT	.....	.....	.....	125,081	83,950	83,950	.....	.....	(58,281)	.....	(58,281)	.....	25,669	.....	(25,669)	(25,669)	2,870	06/24/2046.
525237 AR 4	LXS 2007-10H 2A1	..	12/25/2017.	MBS PAYMENT	.....	.....	867,201	1,944,933	1,408,542	1,408,542	.....	.....	(55,482)	.....	(55,482)	.....	1,353,059	.....	(485,858)	(485,858)	12,246	07/25/2037.
52523M AD 2	LXS 2006-15 A4	..	12/25/2017.	MBS PAYMENT	.....	.....	353,095	400,569	282,991	345,112	.....	.....	7,984	.....	7,984	.....	353,095	.....	.....	.....	2,355	10/25/2036.
52523Y AB 0	LXS 2006-19 A2	..	12/25/2017.	MBS PAYMENT	.....	.....	3,171,889	3,413,205	2,924,000	3,083,837	.....	.....	88,051	.....	88,051	.....	3,171,889	.....	.....	.....	22,942	12/25/2036.
525241 AB 1	LXS 2007-1 1A2	..	12/25/2017.	MBS PAYMENT	.....	.....	2,337,321	2,777,134	1,887,079	2,279,718	.....	.....	57,603	.....	57,603	.....	2,337,321	.....	.....	.....	18,657	02/25/2037.
525241 AL 9	LXS 2007-1 WF1	..	12/01/2017.	MBS PAYMENT	.....	.....	207,362	591,407	340,944	226,686	.....	.....	(19,324)	.....	(19,324)	.....	207,362	.....	.....	.....	17,012	01/25/2037.
525245 AU 0	LXS 2007-3 4BA1	..	12/25/2017.	MBS PAYMENT	.....	.....	934,423	2,332,969	690,541	925,433	.....	.....	8,990	.....	8,990	.....	934,423	.....	.....	.....	7,387	03/25/2037.
52524T AA 2	LXS 2007-8H A1	..	08/25/2017.	VARIOUS	.....	.....	27,414	27,522	8,257	21,842	.....	.....	5,572	.....	5,572	.....	27,414	.....	.....	.....	157	06/25/2037.
52524V AG 4	LXS 2007-15N 2A1	..	12/25/2017.	MBS PAYMENT	.....	.....	555,049	555,049	360,352	531,277	.....	.....	23,772	.....	23,772	.....	555,049	.....	.....	.....	4,906	08/25/2037.
52525L AT 7	LXS 2007-14H A211	..	12/25/2017.	MBS PAYMENT	.....	.....	466,905	545,022	355,531	446,082	.....	.....	20,823	.....	20,823	.....	466,905	.....	.....	.....	3,452	07/25/2047.
52729K AJ 5	LEVEL 3 FINANCING INC	.....	04/17/2017.	VARIOUS	.....	.....	290,000	290,000	288,536	128,698	.....	.....	1,088	.....	1,088	.....	290,000	.....	.....	.....	3,294	08/01/2019.
53072@ AD 2	LIBERTY LIFE ASSURANCE (SINSMYR)	.....	12/09/2017.	MBS PAYMENT	.....	.....	6,000	6,000	2,939	5,857	.....	.....	143	.....	143	.....	6,000	.....	.....	.....	.....	09/09/2031.
53072@ AE 0	LIBERTY LIFE ASSURANCE (SINSMYR)	.....	12/09/2017.	MBS PAYMENT	.....	.....	9,000	9,000	5,068	8,795	.....	.....	205	.....	205	.....	9,000	.....	.....	.....	.....	12/09/2030.
53072@ AF 7	LIBERTY LIFE ASSUR CO BOSTON (SINSMYR)	.....	12/09/2017.	MBS PAYMENT	.....	.....	4,200	4,200	1,590	4,134	.....	.....	66	.....	66	.....	4,200	.....	.....	.....	.....	07/09/2036.
53072@ AG 5	LIBERTY LIFE ASSUR CO BOSTON (WHISENTON)	.....	12/27/2017.	MBS PAYMENT	.....	.....	.....	4,335	4,335	2,195	.....	.....	104	.....	104	.....	4,335	.....	.....	.....	.....	11/27/2026.
53072@ AH 3	LIBERTY LIFE ASSUR. CO BOSTON(SINSMYR)	.....	12/09/2017.	MBS PAYMENT	.....	.....	4,800	4,800	1,747	4,720	.....	.....	80	.....	80	.....	4,800	.....	.....	.....	.....	07/09/2036.
53072@ AJ 9	LIBERTY LIFE ASSUR CO BOSTON(WHITAKER)	.....	12/07/2017.	MBS PAYMENT	.....	.....	8,400	8,400	4,073	8,238	.....	.....	162	.....	162	.....	8,400	.....	.....	.....	.....	12/07/2035.
53072@ AK 6	LIBERTY LIFE ASSUR CO BOSTON (WHISENTON)	.....	12/27/2017.	MBS PAYMENT	.....	.....	.....	8,910	8,910	5,119	.....	.....	215	.....	215	.....	8,910	.....	.....	.....	.....	10/27/2026.
53072@ AL 4	LIBERTY LIFE ASSUR CO BOSTON (WHITAKER)	.....	12/07/2017.	MBS PAYMENT	.....	.....	.....	5,520	5,520	2,670	.....	.....	106	.....	106	.....	5,520	.....	.....	.....	.....	12/07/2035.
53072@ AN 0	LIBERTY LIFE ASSUR CO BOSTON (GIORDANO)	.....	04/01/2017.	MBS PAYMENT	.....	.....	.....	5,000	5,000	2,760	.....	.....	(50)	.....	(50)	.....	5,000	.....	.....	.....	.....	12/01/2029.
53072@ AP 5	LIBERTY LIFE ASSUR CO OF BOSTON (FIELDS)	..	12/15/2017.	MBS PAYMENT	.....	.....	.....	16,011	16,011	11,903	.....	.....	448	.....	448	.....	16,011	.....	.....	.....	.....	04/15/2022.
53072@ AQ 3	LIBERTY ASSIGNMENT CORP (WILLIAMS)	.....	12/15/2017.	MBS PAYMENT	.....	.....	2,820	2,820	1,285	2,774	.....	.....	46	.....	46	.....	2,820	.....	.....	.....	.....	02/15/2030.
53205@ AF 7	LIFE INS CO OF NORTH AMERICA (DEHART)	...	10/01/2017.	MBS PAYMENT	.....	.....	6,100	6,100	3,164	6,015	.....	.....	85	.....	85	.....	6,100	.....	.....	.....	.....	04/01/2032.
532621 AG 4	LROCK 2014-2A C1	..	01/18/2017.	CALLED BY ISSUER at 100.000	.....	.....	250,000	250,000	247,188	247,894	.....	.....	2,106	.....	2,106	.....	250,000	.....	.....	.....	2,384	04/18/2026.
55262C AD 2	MBIA INC	.....	11/08/2017.	VARIOUS	.....	.....	6,422,402	6,113,000	5,779,846	5,894,395	.....	.....	9,252	.....	9,252	.....	5,903,647	.....	518,755	518,755	539,573	07/15/2027.
55262C AE 0	MBIA INC	.....	11/08/2017.	JANNEY MONTGOMERY SCOTT LLC	.....	.....	2,072,564	2,000,000	1,660,000	1,763,796	.....	.....	18,086	.....	18,086	.....	1,781,883	.....	290,681	290,681	124,439	12/15/2025.
55262C AF 7	MBIA INC	.....	07/25/2017.	VARIOUS	.....	.....	3,710,023	3,500,000	3,609,688	3,599,791	.....	.....	(3,173)	.....	(3,173)	.....	3,596,618	.....	113,405	113,405	183,410	10/01/2028.
55265K 2U 2	MASTR 2003-11 9A6	.....	12/01/2017.	MBS PAYMENT	.....	.....	773,907	773,907	806,407	806,407	.....	.....	.....	.....	0	.....	806,407	.....	(32,500)	(32,500)	22,682	12/25/2033.
55265K V5 5	MASTR 2003-10 B3	.....	03/30/2017.	MBS PAYMENT	.....	.....	41,482	45,543	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	41,482	41,482	4,981	11/25/2033.
55265K VK 2	MASTR 2003-4 5A1	.....	03/28/2017.	MBS PAYMENT	.....	.....	1,322,490	1,322,490	1,333,442	1,312,578	.....	.....	9,913	.....	9,913	.....	1,322,490	.....	.....	.....	18,116	05/25/2033.
55265K YF 0	MASTR 2003-6 2A1	.....	03/29/2017.	MBS PAYMENT	.....	.....	55,225	55,225	56,028	55,861	.....	.....	(636)	.....	(636)	.....	55,225	.....	.....	.....	757	07/25/2033.

SCHEDULE D - PART 4

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

E14.36

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
55265K YN 3		MASTR 2003-6 5A1.....	..	03/29/2017.	MBS PAYMENT.....	.....	68,549	68,549	68,658	67,479	.....	.....	1,070	1,070	.....	68,549	.....	.....	.....0	940	07/25/2033.
55274Q AK 1		MASTR 2006-2 1A10.....	..	12/01/2017.	MBS PAYMENT.....	.....	882,486	1,009,310	895,162	900,671	.....	.....	(18,186)	(18,186)	.....	882,486	.....	.....	.....0	33,654	06/25/2036.
55279H AG 5		MANUF & TRADERS TRUST CO.....	..	04/05/2017.	MORGAN STANLEY.....	.....	372,501	370,000	368,905	369,422	.....	.....	58	58	.....	369,480	.....	3,021	3,021	5,804	07/25/2019.
55336V AC 4		MPLX LP.....	..	02/02/2017.	JEFFERIES & CO.....	.....	31,290	30,000	31,200	31,187	.....	.....	(16)	(16)	.....	31,171	.....	119	119	788	02/15/2023.
55818Y AJ 0		MDPK 2015-17A D.....	..	04/21/2017.	VARIOUS.....	.....	9,500,000	9,500,000	9,212,339	9,341,421	.....	.....	158,579	158,579	.....	9,500,000	.....	.....	.....0	278,567	07/21/2027.
565849 AE 6		MARATHON OIL CORP.....	..	01/30/2017.	J P MORGAN.....	.....	2,953,252	2,600,000	3,080,676	3,057,227	.....	.....	(696)	(696)	.....	3,056,531	.....	(103,279)	(103,279)	52,543	10/01/2037.
56585A AG 7		MARATHON PETROLEUM CORP.....	..	09/27/2017.	JEFFERIES & CO.....	.....	275,281	270,000	269,031	269,227	.....	.....	66	66	.....	269,293	.....	5,989	5,989	10,168	09/15/2024.
57061* AK 2		MARKET TRACK REVOLVER.....	..	06/02/2017.	CALLED BY ISSUER at 100.000.....	.....	107,462	107,462	106,711	106,912	.....	.....	549	549	.....	107,462	.....	.....	.....0	4,750	10/18/2019.
57061* AN 6		MARKET TRACK TL.....	..	06/05/2017.	CALLED BY ISSUER at 100.000.....	.....	1,716,414	1,716,414	1,699,250	1,702,904	.....	.....	13,510	13,510	.....	1,716,414	.....	.....	.....0	66,703	10/18/2019.
57061* AQ 9		MARKET TRACK 6A TL.....	..	06/05/2017.	VARIOUS.....	.....	152,211	152,211	150,688	150,856	.....	.....	1,355	1,355	.....	152,211	.....	.....	.....0	5,332	10/18/2019.
57061* AR 7		MARKET TRACK 7A TL.....	..	06/05/2017.	CALLED BY ISSUER at 100.000.....	.....	273,870	273,870	271,131	271,142	.....	.....	2,728	2,728	.....	273,870	.....	.....	.....0	9,619	10/18/2019.
571903 AG 8		MARRIOTT INTERNATIONAL.....	..	06/15/2017.	MATURITY.....	.....	5,000,000	5,000,000	4,975,050	5,000,000	.....	.....	.....	0	.....	5,000,000	.....	.....	.....0	159,375	06/15/2017.
575767 G* 3		MASSMUTUAL ASSIGNMENT CO (BARNETTE).....	..	05/10/2017.	MBS PAYMENT.....	.....	2,500	2,500	1,742	2,477	.....	.....	23	23	.....	2,500	.....	.....	.....0	.....	06/10/2023.
576429 AD 6		MARM 2007-2 A4.....	..	12/25/2017.	MBS PAYMENT.....	.....	200,628	200,628	140,239	.....	.....	.....	5,024	5,024	.....	200,628	.....	.....	.....0	1,090	03/25/2047.
576433 GH 3		MARM 2003-6 4A2.....	..	12/01/2017.	MBS PAYMENT.....	.....	75,505	75,505	54,647	71,766	.....	.....	3,739	3,739	.....	75,505	.....	.....	.....0	1,814	01/25/2034.
576433 NK 8		MARM 2004-5 B3.....	..	12/01/2017.	MBS PAYMENT.....	.....	110,836	110,836	55,280	110,723	.....	.....	114	114	.....	110,836	.....	.....	.....0	2,421	07/25/2034.
576434 2G 8		MALT 2006-2 1A5.....	..	12/01/2017.	MBS PAYMENT.....	.....	263,902	575,917	154,642	154,642	.....	.....	14,783	14,783	.....	169,425	.....	94,477	94,477	15,922	03/25/2036.
576434 2J 2		MALT 2006-2 2A2.....	..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	170,787	155,420	.....	.....	(155,420)	(155,420)	.....	.....	.....	.....	.....0	18,146	03/25/2036.
576438 AB 1		MARM 2006-2 1A2.....	..	12/01/2017.	MBS PAYMENT.....	.....	74,043	74,358	32,057	68,436	.....	.....	5,606	5,606	.....	74,043	.....	.....	.....0	1,304	04/25/2036.
57645K AA 4		MASD 2007-1 A.....	..	12/25/2017.	VARIOUS.....	.....	108,376	108,376	63,916	99,431	.....	.....	1,440	1,440	.....	108,376	.....	.....	.....0	803	01/25/2037.
577081 BA 9		MATTEL INC.....	..	04/19/2017.	US BANCORP INVESTMENTS INC.....	.....	284,986	290,000	289,658	289,685	.....	.....	21	21	.....	289,705	.....	(4,719)	(4,719)	4,903	08/15/2021.
57888@ AC 9		MAVERICK BIDCO - TL.....	..	12/29/2017.	VARIOUS.....	.....	5,507	5,507	5,420	.....	.....	.....	87	87	.....	5,507	.....	.....	.....0	259	04/28/2023.
59020U 6L 4		MLMI 2006-WMC2 A2C.....	..	12/01/2017.	MBS PAYMENT.....	.....	151,010	151,010	48,701	150,612	.....	.....	397	397	.....	151,010	.....	.....	.....0	1,361	03/25/2037.
59020U QY 4		MLMI 2005-WMC1 M4.....	..	11/25/2017.	MBS PAYMENT.....	.....	83,588	83,588	49,943	79,878	.....	.....	3,710	3,710	.....	83,588	.....	.....	.....0	1,234	09/25/2035.
59020U WN 1		MLMI 2005-WMC2 M6.....	..	11/25/2017.	MBS PAYMENT.....	.....	.....	64,990	36,178	.....	.....	.....	(226)	(226)	.....	.....	.....	.....	.....0	532	04/25/2036.
590217 AD 7		MLMI 2006-RM3 A2B.....	..	12/25/2017.	MBS PAYMENT.....	.....	266,806	266,806	83,697	.....	.....	.....	3,272	3,272	.....	266,806	.....	.....	.....0	1,584	06/25/2037.
590232 AA 2		MLMI 2007-SD1 A1.....	..	12/25/2017.	MBS PAYMENT.....	.....	89,172	89,172	54,649	.....	.....	.....	1,090	1,090	.....	89,172	.....	.....	.....0	542	02/25/2047.
590238 AA 9		MLMI 2007-HE3 A1.....	..	12/25/2017.	MBS PAYMENT.....	.....	267,389	267,389	139,042	262,162	.....	.....	5,227	5,227	.....	267,389	.....	.....	.....0	1,421	04/25/2047.
59023L AD 4		FFMER 2007-1 A2C.....	..	12/25/2017.	MBS PAYMENT.....	.....	647,798	647,798	322,280	637,352	.....	.....	10,446	10,446	.....	647,798	.....	.....	.....0	5,038	04/25/2037.
59023L AE 2		FFMER 2007-1 A2D.....	..	12/25/2017.	MBS PAYMENT.....	.....	233,933	233,933	136,851	231,467	.....	.....	2,466	2,466	.....	233,933	.....	.....	.....0	1,958	04/25/2037.
59023W AM 0		MLMI 2006-FF1 C.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....	2	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	08/25/2036.
59024E AB 3		MLMI 2007-HE1 A2A.....	..	12/25/2017.	MBS PAYMENT.....	.....	93,381	93,381	38,286	92,311	.....	.....	1,070	1,070	.....	93,381	.....	.....	.....0	583	11/25/2056.
59024H AC 4		MANA 2007-A3 A2B.....	..	11/25/2017.	MBS PAYMENT.....	.....	5,911	5,911	945	5,310	.....	.....	601	601	.....	5,911	.....	.....	.....0	34	04/25/2037.
59024V AG 4		FFMER 2007-3 A2C.....	..	12/25/2017.	MBS PAYMENT.....	.....	239,962	239,963	161,392	236,407	.....	.....	3,555	3,555	.....	239,962	.....	.....	.....0	1,493	06/25/2037.
59156A BM 3		METROPOLITAN LIFE INSURANCE (HURT).....	..	12/01/2017.	MBS PAYMENT.....	.....	13,712	13,712	8,475	13,316	.....	.....	396	396	.....	13,712	.....	.....	.....0	.....	08/01/2021.
591739 BT 8		METRO 1998-BI B1.....	..	12/01/2017.	VARIOUS.....	.....	74,227	118,619	108,398	76,463	.....	.....	(2,236)	(2,236)	.....	74,227	.....	.....	.....0	4,396	11/20/2024.
59181@ AA 3		METROPOLITAN LIFE INSURANCE (ANDERSON).....	..	03/25/2017.	MBS PAYMENT.....	.....	.....	15,000	15,000	10,298	.....	.....	(257)	(257)	.....	15,000	.....	.....	.....0	.....	03/25/2019.
59181@ AB 1		METROPOLITAN LIFE INSURANCE (FULKERSON).....	..	12/01/2017.	MBS PAYMENT.....	.....	6,981	6,981	3,748	6,832	.....	.....	149	149	.....	6,981	.....	.....	.....0	.....	07/01/2029.
59181@ AC 9		METROPOLITAN LIFE INSURANCE (DAY).....	..	12/07/2017.	MBS PAYMENT.....	.....	4,800	4,800	2,993	4,642	.....	.....	158	158	.....	4,800	.....	.....	.....0	.....	09/07/2019.

SCHEDULE D - PART 4

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

E14.37

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59181@ AE 5	METROPOLITAN LIFE INSURANCE (MEEKS).....		..	12/17/2017.	MBS PAYMENT.....	.....	6,495	6,495	4,111	6,313	.....	182	.....	182	.....	6,495	.....	.....	0	.....	01/17/2025.
59181@ AF 2	METROPOLITAN LIFE INSURANCE (REYES).....		..	12/14/2017.	MBS PAYMENT.....	.....	11,666	11,666	7,743	11,324	.....	343	.....	343	.....	11,666	.....	.....	0	.....	08/14/2023.
59181@ AG 0	METROPOLITAN LIFE INSURANCE (WILLIAMS).....		..	12/13/2017.	MBS PAYMENT.....	.....	5,088	5,088	2,722	4,966	.....	122	.....	122	.....	5,088	.....	.....	0	.....	01/13/2029.
59181@ AH 8	METLIFE INSURANCE COMPANY OF CT (PIPER)		..	12/01/2017.	MBS PAYMENT.....	.....	7,800	7,800	4,367	7,576	.....	224	.....	224	.....	7,800	.....	.....	0	.....	01/01/2024.
59181@ AL 9	TRAVELERS INS CO (ANDERSON).....		..	03/25/2017.	MBS PAYMENT.....	.....	49,979	49,979	27,950	50,490	.....	(511)	.....	(511)	.....	49,979	.....	.....	0	.....	03/25/2028.
59181@ AM 7	TRAVELERS INSURANCE COMPANY (FULKERSON)		..	12/01/2017.	MBS PAYMENT.....	.....	2,761	2,761	1,498	2,710	.....	51	.....	51	.....	2,761	.....	.....	0	.....	05/01/2029.
59181@ AQ 8	METLIFE INS CO OF CONNECTICUT (RAMIREZ)		..	12/01/2017.	MBS PAYMENT.....	.....	13,800	13,800	5,967	13,591	.....	209	.....	209	.....	13,800	.....	.....	0	.....	09/01/2042.
59181@ AR 6	TRAVELERS INS CO (PIPER).....		..	12/01/2017.	MBS PAYMENT.....	.....	2,112	2,112	1,364	2,054	.....	58	.....	58	.....	2,112	.....	.....	0	.....	02/01/2024.
59181@ AS 4	METLIFE INS CO OF CONNECTICUT (BURTON)		..	11/01/2017.	MBS PAYMENT.....	.....	4,000	4,000	2,208	3,931	.....	69	.....	69	.....	4,000	.....	.....	0	.....	05/01/2030.
59181@ AT 2	TRAVELERS INS CO (MORTON).....		..	01/14/2017.	MBS PAYMENT.....	.....	10,000	10,000	5,687	10,343	.....	(343)	.....	(343)	.....	10,000	.....	.....	0	.....	01/14/2022.
59181@ AU 9	TRAVELERS INS CO (RHODES).....		..	12/18/2017.	MBS PAYMENT.....	.....	18,000	18,000	9,274	17,540	.....	460	.....	460	.....	18,000	.....	.....	0	.....	07/18/2030.
59181@ AV 7	METLIFE INS CO OF CONNECTICUT (RHODES)		..	12/12/2017.	MBS PAYMENT.....	.....	3,000	3,000	1,313	2,895	.....	105	.....	105	.....	3,000	.....	.....	0	.....	09/12/2032.
59181@ AX 3	METLIFE INS CO OF CONNECTICUT (STOUT)...		..	01/01/2017.	MBS PAYMENT.....	.....	17,500	17,500	12,057	17,428	.....	72	.....	72	.....	17,500	.....	.....	0	.....	01/01/2022.
59181@ AY 1	TRAVELERS INSURANCE COMPANY(DENICO).		..	12/23/2017.	MBS PAYMENT.....	.....	6,000	6,000	1,682	5,943	.....	57	.....	57	.....	6,000	.....	.....	0	.....	09/23/2041.
59181@ BA 2	METLIFE INSUR CO OF CONNECTICUT (RHODES)		..	10/12/2017.	MBS PAYMENT.....	.....	100,000	100,000	33,353	101,314	.....	(1,314)	.....	(1,314)	.....	100,000	.....	.....	0	.....	10/12/2042.
59181@ BB 0	METLIFE INS CO OF CONNECTICUT (HARRISON)		..	12/28/2017.	MBS PAYMENT.....	.....	6,600	6,600	4,369	6,435	.....	165	.....	165	.....	6,600	.....	.....	0	.....	02/28/2025.
59181@ BG 9	METLIFE INS CO OF CONNECTICUT (HARRISON)		..	12/29/2017.	MBS PAYMENT.....	.....	5,400	5,400	3,025	5,277	.....	123	.....	123	.....	5,400	.....	.....	0	.....	12/29/2029.
59181@ BH 7	METLIFE INS CO OF CONNECTICUT (RODGERS)		..	11/19/2017.	MBS PAYMENT.....	.....	15,000	15,000	6,239	15,527	.....	(527)	.....	(527)	.....	15,000	.....	.....	0	.....	11/19/2032.
59181@ BJ 3	METLIFE INS CO OF CONNECTICUT (SEAHORN)		..	02/05/2017.	MBS PAYMENT.....	.....	10,000	10,000	4,507	10,163	.....	(163)	.....	(163)	.....	10,000	.....	.....	0	.....	02/05/2030.
59181@ BK 0	METLIFE INSUR CO OF CONNECTICUT (WILSON)		..	12/13/2017.	MBS PAYMENT.....	.....	6,413	6,413	2,951	6,289	.....	124	.....	124	.....	6,413	.....	.....	0	.....	09/13/2033.
59181@ BM 6	METLIFE INSURANCE CO OF CT (SEAHORN)...		..	02/05/2017.	MBS PAYMENT.....	.....	5,000	5,000	2,587	5,098	.....	(98)	.....	(98)	.....	5,000	.....	.....	0	.....	02/05/2025.
59181@ BR 5	METLIFE INS CO OF CONNECTICUT (TERMAN)		..	12/06/2017.	MBS PAYMENT.....	.....	3,179	3,179	2,217	3,110	.....	69	.....	69	.....	3,179	.....	.....	0	.....	06/06/2025.
59181@ BX 2	METLIFE INS CO OF CONNECTICUT (BEVERLY)		..	12/15/2017.	VARIOUS.....	.....	12,000	12,000	10,334	11,599	.....	401	.....	401	.....	12,000	.....	.....	0	.....	12/15/2017.
59181@ BY 0	METLIFE INSURANCE CO OF CT (HARPER).....		..	12/20/2017.	MBS PAYMENT.....	.....	6,000	6,000	4,141	5,830	.....	170	.....	170	.....	6,000	.....	.....	0	.....	08/20/2022.
59181@ CB 9	METLIFE INS CO OF CONNECTICUT (YOKLEY)		..	03/17/2017.	VARIOUS.....	.....	2,532	2,532	2,321	2,509	.....	23	.....	23	.....	2,532	.....	.....	0	.....	03/17/2017.
59216@ AA 2	METROPOLITAN LIFE INSURANCE (COLLAZO).		..	12/19/2017.	MBS PAYMENT.....	.....	4,452	4,452	2,356	4,347	.....	105	.....	105	.....	4,452	.....	.....	0	.....	04/19/2030.
59216@ AB 0	METROPOLITAN LIFE INSURANCE CO(NELSON)		..	12/26/2017.	MBS PAYMENT.....	.....	15,342	15,342	10,240	14,909	.....	433	.....	433	.....	15,342	.....	.....	0	.....	12/26/2023.
592173 #A 6	METRO LIFE INSUR AND ANNUITY CO (RICE)...		..	12/18/2017.	MBS PAYMENT.....	.....	2,400	2,400	831	2,364	.....	36	.....	36	.....	2,400	.....	.....	0	.....	09/18/2040.
592173 *A 8	METROPOLITAN LIFE INSURANCE COMPANY(LEE)		..	12/15/2017.	MBS PAYMENT.....	.....	7,920	7,920	4,523	7,752	.....	168	.....	168	.....	7,920	.....	.....	0	.....	10/15/2033.
592173 *B 6	METROPOLITAN LIFE INSURANCE CO (WRIGHT)		..	12/01/2017.	MBS PAYMENT.....	.....	3,545	3,546	1,688	3,485	.....	60	.....	60	.....	3,545	.....	.....	0	.....	01/01/2036.
592173 *D 2	METROPOLITAN LIFE INS CO (SWANSON).....		..	12/01/2017.	MBS PAYMENT.....	.....	9,111	9,111	6,822	8,821	.....	291	.....	291	.....	9,111	.....	.....	0	.....	12/01/2019.

SCHEDULE D - PART 4

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

E14.38

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
592173	*F	7		12/01/2017.	MBS PAYMENT		51,342	51,342	23,727	50,477			865	865		51,342			0		12/01/2039.
592173	*G	5		12/16/2017.	MBS PAYMENT		6,259	6,259	3,441	6,103			156	156		6,259			0		07/16/2027.
592173	*H	3		12/05/2017.	MBS PAYMENT		6,000	6,000	3,287	5,866			134	134		6,000			0		12/05/2029.
592173	*J	9		07/07/2017.	MBS PAYMENT		1,803	1,803	766	1,789			14	14		1,803			0		07/07/2033.
592173	*L	4		12/28/2017.	MBS PAYMENT		5,400	5,400	2,101	5,317			83	83		5,400			0		05/30/2037.
592173	*M	2		12/26/2017.	MBS PAYMENT		50,760	50,760	25,045	49,694			1,066	1,066		50,760			0		09/26/2033.
592173	*N	0		12/27/2017.	MBS PAYMENT		9,000	9,000	4,880	8,803			197	197		9,000			0		08/27/2031.
592173	*P	5		12/18/2017.	MBS PAYMENT		4,680	4,680	2,388	4,562			118	118		4,680			0		02/18/2028.
592173	*S	9		12/01/2017.	MBS PAYMENT		3,600	3,600	1,915	3,528			72	72		3,600			0		12/01/2031.
592173	*T	7		12/01/2017.	MBS PAYMENT		16,800	16,800	11,101	16,388			412	412		16,800			0		04/01/2025.
592173	*U	4		12/27/2017.	MBS PAYMENT		19,200	19,200	5,755	18,950			250	250		19,200			0		02/27/2041.
592173	*V	2		12/01/2017.	MBS PAYMENT		4,128	4,128	2,498	4,026			102	102		4,128			0		12/01/2026.
592173	*W	0		12/15/2017.	MBS PAYMENT		22,768	22,768	9,747	22,413			355	355		22,768			0		09/15/2040.
592173	*X	8		12/26/2017.	MBS PAYMENT		4,613	4,613	1,805	4,542			71	71		4,613			0		03/26/2040.
592173	*Y	6		12/01/2017.	MBS PAYMENT		14,400	14,400	9,105	14,022			378	378		14,400			0		04/01/2025.
592173	*Z	3		12/20/2017.	MBS PAYMENT		6,934	6,934	3,043	6,828			106	106		6,934			0		01/23/2043.
592173	@A	7		07/07/2017.	MBS PAYMENT		3,577	3,577	1,640	3,570			7	7		3,577			0		07/07/2034.
592173	@B	5		12/20/2017.	MBS PAYMENT		4,800	4,800	2,762	4,696			104	104		4,800			0		12/20/2030.
592173	@C	3		12/01/2017.	MBS PAYMENT		16,089	16,089	11,540	15,691			399	399		16,089			0		03/01/2023.
592173	@D	1		12/15/2017.	MBS PAYMENT		4,200	4,200	2,551	4,105			95	95		4,200			0		11/15/2029.
592173	@F	6		12/15/2017.	MBS PAYMENT		2,400	2,400	1,267	2,351			49	49		2,400			0		07/15/2032.
592173	@K	5		12/25/2017.	MBS PAYMENT		11,068	11,068	5,107	10,878			189	189		11,068			0		07/25/2035.
592173	@L	3		12/25/2017.	MBS PAYMENT		10,344	10,344	4,976	10,163			181	181		10,344			0		07/25/2035.
592173	@M	1		12/26/2017.	MBS PAYMENT		1,516	1,516	679	1,491			25	25		1,516			0		02/26/2033.
592173	@N	9		12/28/2017.	MBS PAYMENT		5,036	5,036	2,947	4,918			118	118		5,036			0		12/28/2028.
592173	@P	4		12/01/2017.	MBS PAYMENT		6,250	6,250	3,146	6,110			140	140		6,250			0		12/01/2031.
592173	@Q	2		12/01/2017.	MBS PAYMENT		21,600	21,600	11,185	21,174			426	426		21,600			0		09/01/2030.
592173	@R	0		12/16/2017.	MBS PAYMENT		42,525	42,525	23,366	41,553			972	972		42,525			0		08/16/2029.
592173	@S	8		12/05/2017.	MBS PAYMENT		10,920	10,920	6,860	10,620			300	300		10,920			0		02/05/2025.
592173	@T	6		12/01/2017.	MBS PAYMENT		11,421	11,421	7,389	11,087			334	334		11,421			0		02/01/2023.
592173	@V	1		08/12/2017.	MBS PAYMENT		100,000	100,000	52,824	117,010		(17,010)		(17,010)		100,000			0		08/12/2027.

SCHEDULE D - PART 4

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

E14.39

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
592173	D#	2		12/26/2017.	MBS PAYMENT.....		12,072	12,072	6,044	11,817		255		255		12,072			0		02/26/2033.
592173	E#	1		12/01/2017.	MBS PAYMENT.....		3,600	3,600	1,861	3,521		79		79		3,600			0		05/01/2027.
592173	E@	3		12/01/2017.	MBS PAYMENT.....		1,774	1,774	915	1,727		47		47		1,774			0		08/01/2028.
592173	F#	0		12/25/2017.	MBS PAYMENT.....		4,279	4,279	2,357	4,172		107		107		4,279			0		01/25/2028.
592173	F@	2		12/02/2017.	MBS PAYMENT.....																
							7,200	7,200	3,939	7,032		168		168		7,200			0		12/02/2030.
592173	G#	9		12/23/2017.	MBS PAYMENT.....		3,600	3,600	2,366	3,469		131		131		3,600			0		11/23/2020.
592173	G*	3		09/20/2017.	MBS PAYMENT.....		100,000	100,000	55,537	107,547		(7,547)		(7,547)		100,000			0		09/20/2022.
592173	G@	1		12/01/2017.	MBS PAYMENT.....		20,100	20,100	11,654	20,281		(181)		(181)		20,100			0		05/01/2027.
592173	H#	8		12/01/2017.	MBS PAYMENT.....		7,800	7,800	5,454	7,580		220		220		7,800			0		05/01/2022.
592173	H*	2		12/28/2017.	MBS PAYMENT.....		4,275	4,275	1,960	4,188		86		86		4,275			0		02/28/2031.
592173	J#	6		12/01/2017.	MBS PAYMENT.....		3,343	3,343	1,789	3,261		82		82		3,343			0		01/01/2028.
592173	J*	0		07/07/2017.	MBS PAYMENT.....		6,734	6,734	3,940	6,712		22		22		6,734			0		07/07/2030.
592173	J@	8		12/25/2017.	MBS PAYMENT.....		4,689	4,689	2,118	4,589		100		100		4,689			0		01/25/2028.
592173	K#	4		12/18/2017.	MATURITY.....		88,000	88,000	58,664	82,208		5,792		5,792		88,000			0		12/18/2017.
592173	K*	8		12/01/2017.	MBS PAYMENT.....		2,300	2,300	1,129	2,244		57		57		2,300			0		12/01/2029.
592173	K@	6		12/15/2017.	MBS PAYMENT.....		6,000	6,000	3,317	5,858		142		142		6,000			0		12/15/2030.
592173	L#	3		12/10/2017.	MBS PAYMENT.....		9,600	9,600	6,900	9,269		331		331		9,600			0		04/10/2022.
592173	L*	7		07/07/2017.	MBS PAYMENT.....		4,221	4,221	2,066	4,208		12		12		4,221			0		07/07/2031.
592173	L@	5		12/01/2017.	MBS PAYMENT.....		5,760	5,760	4,407	5,616		144		144		5,760			0		10/01/2021.
592173	M#	2		12/15/2017.	MBS PAYMENT.....		2,601	2,601	790	2,562		39		39		2,601			0		12/15/2034.
592173	M*	6		09/29/2017.	MATURITY.....		50,000	50,000	35,926	47,439		2,561		2,561		50,000			0		09/29/2017.
592173	M@	4		12/01/2017.	MBS PAYMENT.....		6,721	6,721	2,722	6,606		115		115		6,721			0		01/01/2036.
592173	N#	1		12/25/2017.	MBS PAYMENT.....		5,792	5,792	3,251	5,621		171		171		5,792			0		01/25/2028.
592173	N@	3		12/23/2017.	MBS PAYMENT.....		7,800	7,800	4,602	7,594		206		206		7,800			0		05/23/2025.
592173	P*	3		12/25/2017.	MBS PAYMENT.....		2,484	2,484	1,297	2,420		64		64		2,484			0		01/25/2028.
592173	Q*	2		03/29/2017.	MBS PAYMENT.....		10,000	10,000	4,495	10,339		(339)		(339)		10,000			0		03/29/2027.
592173	Q@	0		12/01/2017.	MBS PAYMENT.....		4,063	4,063	2,170	3,970		93		93		4,063			0		02/01/2030.
592173	R#	7		12/01/2017.	MBS PAYMENT.....		4,800	4,800	3,124	4,683		117		117		4,800			0		09/01/2025.
592173	R*	1		12/01/2017.	MBS PAYMENT.....		2,543	2,543	1,269	2,489		54		54		2,543			0		01/01/2029.
592173	R@	9		07/07/2017.	MBS PAYMENT.....		7,825	7,825	3,379	7,796		29		29		7,825			0		07/07/2034.
592173	S#	6		12/05/2017.	MBS PAYMENT.....																
							5,280	5,280	3,154	5,142		138		138		5,280			0		12/05/2027.
592173	S*	0		12/01/2017.	MBS PAYMENT.....		6,300	6,300	2,818	6,189		111		111		6,300			0		08/01/2036.
592173	S@	8		12/01/2017.	MBS PAYMENT.....																
							3,400	3,400	1,841	3,304		96		96		3,400			0		06/01/2024.
592173	T#	5		12/05/2017.	MBS PAYMENT.....		5,372	5,372	3,244	5,231		141		141		5,372			0		03/05/2027.
592173	T*	9		12/01/2017.	MBS PAYMENT.....		7,338	7,338	5,206	7,113		225		225		7,338			0		08/01/2021.
592173	T@	7		12/18/2017.	MBS PAYMENT.....		4,802	4,802	2,471	4,693		109		109		4,802			0		12/18/2028.
592173	U#	3		12/16/2017.	MBS PAYMENT.....		9,908	9,908	7,150	9,584		324		324		9,908			0		10/16/2019.
592173	U*	7		12/01/2017.	MBS PAYMENT.....		9,130	9,130	6,453	8,881		249		249		9,130			0		06/01/2024.

SCHEDULE D - PART 4

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

E14.40

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
592173	U@	5		12/15/2017.	MBS PAYMENT.....		1,812	1,812	753	1,779		33		33		1,812			0		05/15/2029.
592173	V#	2		12/01/2017.	MBS PAYMENT.....		8,520	8,520	4,993	8,299		221		221		8,520			0		12/01/2024.
592173	V*	6		12/01/2017.	MBS PAYMENT.....		6,900	6,900	3,058	6,783		117		117		6,900			0		08/01/2036.
592173	V@	4		12/01/2017.	MBS PAYMENT.....																
							9,768	9,768	5,536	9,549		219		219		9,768			0		05/01/2027.
592173	W*	5		12/01/2017.	MBS PAYMENT.....		5,400	5,400	3,154	5,288		112		112		5,400			0		01/01/2030.
592173	W@	3		12/03/2017.	MBS PAYMENT.....		3,097	3,097	1,178	3,051		45		45		3,097			0		10/03/2041.
592173	X#	0		08/03/2017.	MATURITY.....		45,000	45,000	33,618	43,257		1,743		1,743		45,000			0		08/03/2017.
592173	X@	2		07/07/2017.	MBS PAYMENT.....		5,464	5,464	3,039	5,445		19		19		5,464			0		07/07/2028.
592173	Y#	9		12/26/2017.	MBS PAYMENT.....		4,751	4,751	2,735	4,627		124		124		4,751			0		02/26/2026.
592173	Y*	3		02/28/2017.	MBS PAYMENT.....		6,000	6,000	3,002	6,119		(119)		(119)		6,000			0		02/28/2027.
592173	Y@	1		12/23/2017.	MBS PAYMENT.....		6,000	6,000	2,916	5,878		122		122		6,000			0		09/23/2028.
592173	Z*	2		12/01/2017.	MBS PAYMENT.....		9,000	9,000	5,845	8,801		199		199		9,000			0		12/01/2026.
592173	Z@	0		12/03/2017.	MBS PAYMENT.....		2,879	2,879	1,033	2,837		42		42		2,879			0		10/03/2041.
59217G	BX	6		02/28/2017.	VARIOUS.....		1,799,331	1,850,000	1,846,929	1,847,102		99		99		1,847,201		(47,871)	(47,871)	16,713	09/15/2021.
59217T	61	4		01/15/2017.	MATURITY.....		1,966	1,966	1,316	1,959		7		7		1,966			0		01/15/2017.
59217T	62	2		01/15/2017.	MATURITY.....		170,000	170,000	110,778	169,635		365		365		170,000			0		01/15/2017.
59218*	AH	7		12/15/2017.	MBS PAYMENT.....		8,463	8,463	3,254	8,325		138		138		8,463			0		09/15/2038.
59218*	AK	0		12/03/2017.	MBS PAYMENT.....		3,230	3,230	1,142	3,183		47		47		3,230			0		10/03/2041.
59218*	AL	8		12/16/2017.	MBS PAYMENT.....		6,600	6,600	3,573	6,446		154		154		6,600			0		12/16/2028.
59218*	AP	9		12/01/2017.	MBS PAYMENT.....		55,080	55,080	40,322	53,585		1,495		1,495		55,080			0		08/01/2021.
59218*	AQ	7		12/07/2017.	MBS PAYMENT.....		11,147	11,147	8,951	10,705		442		442		11,147			0		07/07/2018.
59218*	AT	1		12/15/2017.	MBS PAYMENT.....		54,000	54,000	42,256	52,938		1,062		1,062		54,000			0		09/15/2035.
59218*	AV	6		03/02/2017.	MBS PAYMENT.....		20,000	20,000	13,519	19,798		202		202		20,000			0		03/02/2021.
59218*	AW	4		12/04/2017.	MBS PAYMENT.....																
							33,000	33,000	20,531	32,865		135		135		33,000			0		02/04/2027.
59218*	AY	0		12/18/2017.	MBS PAYMENT.....		10,164	10,164	4,762	9,982		182		182		10,164			0		06/18/2036.
59218*	BA	1		12/15/2017.	MBS PAYMENT.....																
							48,000	48,000	35,925	46,551		1,449		1,449		48,000			0		07/15/2022.
59218*	BB	9		12/01/2017.	MBS PAYMENT.....		6,000	6,000	2,751	5,881		119		119		6,000			0		12/01/2031.
59218*	BC	7		02/11/2017.	MBS PAYMENT.....																
							15,000	15,000	5,169	15,081		(81)		(81)		15,000			0		02/11/2037.
59218*	BD	5		12/12/2017.	MBS PAYMENT.....																
							9,000	9,000	5,209	8,771		229		229		9,000			0		09/12/2026.
59218*	BE	3		12/03/2017.	MBS PAYMENT.....																
							642	642	381	635		8		8		642			0		10/03/2041.
59218*	BF	0		12/01/2017.	MBS PAYMENT.....		17,163	17,163	9,276	16,797		367		367		17,163			0		03/01/2031.
59218*	BG	8		12/18/2017.	MBS PAYMENT.....																
							9,556	9,556	3,876	9,396		160		160		9,556			0		09/18/2036.
59218*	BH	6		12/01/2017.	MBS PAYMENT.....		10,363	10,363	7,271	10,077		285		285		10,363			0		04/01/2022.
59218*	BN	3		09/30/2017.	MBS PAYMENT.....																
							350,000	350,000	193,964	378,135		(28,135)		(28,135)		350,000			0		09/30/2027.

SCHEDULE D - PART 4

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

E14.41

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59218*	BP	8	F o r e i g n	12/26/2017.	MBS PAYMENT.....		29,790	29,790	13,968	28,940		849		849		29,790			0		10/26/2032.
59218*	BR	4		12/01/2017.	MBS PAYMENT.....		1,500	1,500	586	1,477		23		23		1,500			0		03/01/2036.
59218*	BS	2		12/15/2017.	MBS PAYMENT.....		10,140	10,140	4,533	9,971		169		169		10,140			0		09/15/2038.
59218*	BT	0		12/23/2017.	MBS PAYMENT.....		1,200	1,200	495	1,178		22		22		1,200			0		01/23/2038.
59218*	BV	5		12/09/2017.	MBS PAYMENT.....																
59218*	BW	3		12/23/2017.	MBS PAYMENT.....		12,000	12,000	9,010	11,610		390		390		12,000			0		12/09/2019.
59218*	BX	1		12/23/2017.	MBS PAYMENT.....		3,728	3,728	2,516	3,514		214		214		3,728			0		02/23/2021.
59218*	CC	6		01/22/2017.	MBS PAYMENT.....		28,173	28,173	22,578	27,231		942		942		28,173			0		07/23/2019.
59218*	CD	4		12/20/2017.	MBS PAYMENT.....		35,000	35,000	15,389	36,895		(1,895)		(1,895)		35,000			0		12/22/2039.
59218*	CE	2		12/10/2017.	MBS PAYMENT.....		7,200	7,200	4,909	7,001		200		200		7,200			0		01/20/2023.
59218*	CF	9		12/16/2017.	MBS PAYMENT.....		8,939	8,939	6,617	8,700		239		239		8,939			0		02/10/2023.
59218*	CQ	5		12/08/2017.	MBS PAYMENT.....		15,727	15,727	7,400	15,470		257		257		15,727			0		08/16/2034.
59218*	CR	3		02/04/2017.	MBS PAYMENT.....		8,940	8,940	6,732	8,706		234		234		8,940			0		09/08/2022.
59218*	CS	1		12/19/2017.	MBS PAYMENT.....		10,000	10,000	5,934	10,170		(170)		(170)		10,000			0		02/04/2027.
59218*	CT	9		12/01/2017.	MBS PAYMENT.....		27,730	27,730	16,208	27,176		554		554		27,730			0		06/19/2030.
59218*	CV	4		04/19/2017.	MBS PAYMENT.....		19,860	19,860	15,809	19,366		494		494		19,860			0		10/01/2022.
59218*	CX	0		12/18/2017.	MBS PAYMENT.....		6,629	6,629	3,719	7,001		(372)		(372)		6,629			0		04/19/2032.
59218*	CY	8		12/01/2017.	MBS PAYMENT.....		18,761	18,761	14,845	18,256		505		505		18,761			0		09/18/2021.
59218*	DA	9		12/01/2017.	MBS PAYMENT.....		7,800	7,800	6,138	7,602		198		198		7,800			0		05/01/2020.
592188	AN	6		12/01/2017.	MBS PAYMENT.....		15,872	15,872	9,516	15,560		312		312		15,872			0		07/01/2030.
59218@	AB	8		03/25/2017.	MBS PAYMENT.....			15,290	10,139	13		(13)		(13)					0	866	06/25/2029.
59218@	AC	6		12/01/2017.	MBS PAYMENT.....		10,000	10,000	4,633	10,137		(137)		(137)		10,000			0		03/25/2034.
59218@	AD	4		03/29/2017.	MBS PAYMENT.....		4,944	4,944	2,662	4,838		106		106		4,944			0		07/01/2029.
59218@	AE	9		12/24/2017.	MBS PAYMENT.....		21,500	21,500	10,715	23,608		(2,108)		(2,108)		21,500			0		03/29/2027.
59218@	AF	7		10/15/2017.	MBS PAYMENT.....		7,947	7,947	5,157	7,698		248		248		7,947			0		05/24/2021.
594918	BT	0		12/01/2017.	VARIOUS.....		14,885	14,885	12,500	14,591		294		294		14,885			0		10/15/2019.
594918	BY	9		08/29/2017.	AMHERST SECURITIES GROUP.....		604,368	600,000	597,090	597,111		42		42		597,153		7,215	7,215	25,889	08/08/2046.
59562V	AT	4		03/31/2017.	VARIOUS.....		312,738	300,000	298,935			52		52		298,987		13,751	13,751	5,638	02/06/2027.
604668	AC	7		10/20/2017.	MBS PAYMENT.....		62,416	60,000	71,699	62,639		(519)		(519)		62,120		296	296	1,744	04/01/2018.
60871R	AG	5		06/07/2017.	VARIOUS.....		250,400	250,400	250,386	249,955		445		445		250,400			0	5,504	07/20/2026.
615326	B*	5		12/13/2017.	MBS PAYMENT.....		87,134	90,000	91,157	91,134		(36)		(36)		91,098		(3,965)	(3,965)	2,243	07/15/2026.
							9,600	9,600	4,701	9,384		216		216		9,600			0		05/13/2030.

SCHEDULE D - PART 4

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

E14.42

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
615326	C#	0	F o r e i g n	12/01/2017.	MBS PAYMENT.....	.....	.....4,800	4,800	3,361	4,679	.....	.....	.....121	121	.....	.....4,800	.....	.....	.....0	.....	12/01/2024.
615326	C*	4		12/01/2017.	MBS PAYMENT.....	.....	.....37,080	37,080	21,042	36,261	.....	.....819	.....	.....819	.....	.....37,080	.....	.....	.....0	.....	12/01/2030.
615326	D#	9		12/13/2017.	MBS PAYMENT.....	.....	.....1,872	1,872	812	1,846	.....	.....26	.....	.....26	.....	.....1,872	.....	.....	.....0	.....	01/13/2037.
615326	D*	3		12/16/2017.	MBS PAYMENT.....	.....	.....13,680	13,680	9,806	13,258	.....	.....422	.....	.....422	.....	.....13,680	.....	.....	.....0	.....	03/16/2022.
615326	E#	8		12/13/2017.	MBS PAYMENT.....	.....	.....17,076	17,076	9,451	16,765	.....	.....310	.....	.....310	.....	.....17,076	.....	.....	.....0	.....	12/17/2031.
615326	F#	7		12/01/2017.	MBS PAYMENT.....	.....	.....16,089	16,089	11,540	15,694	.....	.....396	.....	.....396	.....	.....16,089	.....	.....	.....0	.....	03/01/2023.
615326	F*	1		12/01/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,382	2,345	.....	.....55	.....	.....55	.....	.....2,400	.....	.....	.....0	.....	10/01/2034.
615326	F@	9		09/29/2017.	MBS PAYMENT.....	.....	.....64,500	64,500	38,481	67,638	.....	.....(3,138)	.....	.....(3,138)	.....	.....64,500	.....	.....	.....0	.....	09/29/2022.
615326	G#	6		12/03/2017.	MBS PAYMENT.....	.....	.....5,928	5,928	2,764	5,821	.....	.....107	.....	.....107	.....	.....5,928	.....	.....	.....0	.....	02/03/2035.
615326	G*	0		12/01/2017.	MBS PAYMENT.....	.....	.....23,595	23,595	16,926	23,044	.....	.....551	.....	.....551	.....	.....23,595	.....	.....	.....0	.....	03/01/2023.
615326	H#	5		09/29/2017.	MBS PAYMENT.....	.....	.....42,500	42,500	26,328	45,428	.....	.....(2,928)	.....	.....(2,928)	.....	.....42,500	.....	.....	.....0	.....	09/29/2022.
615326	H@	7		12/01/2017.	MBS PAYMENT.....	.....	.....25,688	25,689	18,234	25,002	.....	.....686	.....	.....686	.....	.....25,688	.....	.....	.....0	.....	03/01/2023.
615326	J#	3		12/08/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	04/08/2033.
615326	J@	5		12/01/2017.	MBS PAYMENT.....	.....	.....5,350	5,350	3,146	5,243	.....	.....107	.....	.....107	.....	.....5,350	.....	.....	.....0	.....	10/01/2034.
615326	K*	5		12/16/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	1,060	1,755	.....	.....45	.....	.....45	.....	.....1,800	.....	.....	.....0	.....	10/16/2029.
615326	L@	2		12/07/2017.	MBS PAYMENT.....	.....	.....13,349	13,349	7,798	13,045	.....	.....304	.....	.....304	.....	.....13,349	.....	.....	.....0	.....	12/07/2034.
615326	M@	1		12/29/2017.	MBS PAYMENT.....	.....	.....4,578	4,578	2,327	4,493	.....	.....85	.....	.....85	.....	.....4,578	.....	.....	.....0	.....	06/29/2019.
615326	N#	8		12/01/2017.	MBS PAYMENT.....	.....	.....5,400	5,400	4,018	5,209	.....	.....191	.....	.....191	.....	.....5,400	.....	.....	.....0	.....	10/01/2034.
615326	P#	6		03/07/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	972	1,767	.....	.....33	.....	.....33	.....	.....1,800	.....	.....	.....0	.....	03/07/2027.
615326	P*	0		12/01/2017.	MBS PAYMENT.....	.....	.....25,000	25,000	15,529	27,114	.....	.....(2,114)	.....	.....(2,114)	.....	.....25,000	.....	.....	.....0	.....	02/01/2032.
615326	P@	8		12/26/2017.	MBS PAYMENT.....	.....	.....51,310	51,310	27,183	50,267	.....	.....1,043	.....	.....1,043	.....	.....51,310	.....	.....	.....0	.....	10/26/2031.
615329	A*	0	F o r e i g n	12/01/2017.	MBS PAYMENT.....	.....	.....6,000	6,000	3,084	5,889	.....	.....111	.....	.....111	.....	.....6,000	.....	.....	.....0	.....	10/01/2034.
61690T	BC	6		11/24/2017.	MBS PAYMENT.....	.....	.....1,200	1,200	551	1,175	.....	.....25	.....	.....25	.....	.....1,200	.....	.....	.....0	.....	04/26/2047.
61744C	PN	0		11/25/2017.	MBS PAYMENT.....	.....	.....198,298	198,298	51,795	9,173	.....	.....(9,173)	.....	.....(9,173)	.....	.....4,821	.....	.....(4,821)	(4,821)	2,159	03/25/2035.
61744Y	AD	0		12/28/2017.	MATURITY.....	.....	.....250,000	250,000	247,910	250,000	.....	.....	.....	.....0	.....	.....250,000	.....	.....	.....0	14,875	12/28/2017.
61744Y	AG	3		05/05/2017.	MORGAN STANLEY.....	.....	.....401,556	400,000	400,000	.....	.....	.....	.....	.....0	.....	.....400,000	.....	.....1,556	1,556	396	05/08/2024.
61745M	A5	2		12/01/2017.	MBS PAYMENT.....	.....	.....666,511	666,511	553,204	653,876	.....	.....12,635	.....	.....12,635	.....	.....666,511	.....	.....	.....0	21,579	04/25/2034.
617463	AC	8		12/25/2017.	MBS PAYMENT.....	.....	.....220,895	220,895	114,800	220,895	.....	.....2,530	.....	.....2,530	.....	.....220,895	.....	.....	.....0	1,137	11/25/2036.
617463	AP	9		12/25/2017.	MBS PAYMENT.....	.....	.....650,942	650,943	319,446	319,446	.....	.....	.....	.....0	.....	.....319,446	.....	.....331,496	331,496	3,304	11/25/2036.
61746R	FW	6		10/25/2017.	VARIOUS.....	.....	.....1,442,623	1,488,235	1,231,515	1,310,351	.....	.....17,310	.....	.....17,310	.....	.....1,327,661	.....	.....114,961	114,961	32,896	05/25/2034.
61746R	GX	3		12/25/2017.	MBS PAYMENT.....	.....	.....21,516	21,516	22,000	21,433	.....	.....82	.....	.....82	.....	.....21,516	.....	.....	.....0	553	06/25/2034.
61746W	NZ	9		02/06/2017.	AURIGA USA.....	.....	.....205,135	310,810	176,365	232,589	.....	.....(269)	.....	.....(269)	.....	.....232,320	.....	.....(27,185)	(27,185)	1,685	04/25/2032.
61748H	KG	5		12/01/2017.	MBS PAYMENT.....	.....	.....3,212,633	3,212,633	2,935,899	2,935,899	.....	.....	.....	.....0	.....	.....2,935,899	.....	.....276,733	276,733	71,922	08/25/2035.
61748H	PF	2		12/01/2017.	MBS PAYMENT.....	.....	.....566,071	585,745	510,337	561,825	.....	.....4,247	.....	.....4,247	.....	.....566,071	.....	.....	.....0	10,997	11/25/2035.
61749K	AB	9		12/25/2017.	MBS PAYMENT.....	.....	.....8,958	8,958	4,882	.....	.....	.....	.....	.....0	.....	.....8,958	.....	.....	.....0	16	07/25/2036.
61749W	AJ	6		12/01/2017.	MBS PAYMENT.....	.....	.....60,834	60,834	28,099	28,099	.....	.....(14)	.....	.....(14)	.....	.....28,085	.....	.....32,749	32,749	684	08/25/2036.
61750S	AD	4		12/25/2017.	MBS PAYMENT.....	.....	.....306,964	306,964	112,426	297,253	.....	.....9,711	.....	.....9,711	.....	.....306,964	.....	.....	.....0	1,773	11/25/2036.
61750S	AB	8		12/25/2017.	MBS PAYMENT.....	.....	.....150,247	150,247	80,899	147,797	.....	.....2,450	.....	.....2,450	.....	.....150,247	.....	.....	.....0	815	10/25/2036.
61750Y	AB	5		12/01/2017.	MBS PAYMENT.....	.....	.....242,293	242,293	121,259	121,259	.....	.....	.....	.....0	.....	.....121,259	.....	.....121,034	121,034	3,335	11/25/2036.

SCHEDULE D - PART 4

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

E14.43

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61750Y AK 5	MSM 2006-15XS A6B.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....2,849	2,849	719	2,827	.....	.....22	.....	.....22	.....	.....2,849	.....	.....	.....0	65	11/25/2036.
61751D AG 9	MSM 2006-17XS A4.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....499,200	499,201	309,504	498,214	.....	.....987	.....	.....987	.....	.....499,200	.....	.....	.....0	7,279	10/25/2046.
61752R AB 8	MSM 2007-3XS 1A2A.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....67,042	67,043	60,338	66,970	.....	.....72	.....	.....72	.....	.....67,042	.....	.....	.....0	1,336	01/25/2047.
61753N AC 4	MSAC 2007-NC2 A2A.....			..	12/25/2017.	MBS PAYMENT.....	.....	.....1,274	1,274	644	644	.....	.....	.....	.....0	.....	.....644	.....	.....630	630	8	02/25/2037.
61753V AD 4	MORGAN STANLEY ABS CAPITAL I INC.....			..	12/25/2017.	MBS PAYMENT.....	.....	.....44,385	44,385	22,858	.....	.....	.....4	.....	.....4	.....	.....44,385	.....	.....	.....0	115	02/25/2037.
61753V AE 2	MORGAN STANLEY ABS CAPITAL I INC.....			..	12/25/2017.	MBS PAYMENT.....	.....	.....35,508	35,508	18,642	.....	.....	.....3	.....	.....3	.....	.....35,508	.....	.....	.....0	100	02/25/2037.
61754K AG 0	MSC 2007-IQ14 AM.....			..	09/15/2017.	VARIOUS.....	.....	.....15,000,000	15,000,000	13,087,891	14,812,884	.....	.....187,116	.....	.....187,116	.....	.....15,000,000	.....	.....	.....0	334,903	04/15/2049.
61754P AA 2	MSM 2007-8XS A1.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....23,897	23,897	10,037	23,311	.....	.....586	.....	.....586	.....	.....23,897	.....	.....	.....0	374	04/25/2037.
61754T AA 4	MS MTG LN TR.....			..	01/25/2017.	VARIOUS.....	.....	.....194,614	239,075	186,479	175,303	.....	.....19,403	.....	.....19,403	.....	.....194,706	.....	.....(92)	(92)	287	07/25/2037.
61756V BE 8	MSM 2007-14AR 6A1.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....229,380	279,765	122,128	219,334	.....	.....10,046	.....	.....10,046	.....	.....229,380	.....	.....	.....0	5,303	11/25/2037.
61758V AR 8	MSRR 2010-R2 2C.....			..	12/26/2017.	MBS PAYMENT.....	.....	.....1,969,207	2,244,972	1,482,273	1,931,694	.....	.....37,513	.....	.....37,513	.....	.....1,969,207	.....	.....	.....0	14,416	05/26/2036.
61759L AA 6	MSRR 2010-GG10 A4A.....			..	04/17/2017.	MBS PAYMENT.....	.....	.....685,264	685,264	781,736	688,781	.....	.....(3,517)	.....	.....(3,517)	.....	.....685,264	.....	.....	.....0	6,381	08/15/2045.
61764K AD 5	MSRR 2014-R8 2B.....			..	10/11/2017.	KEY BANC.....	.....	.....9,970,264	12,233,453	5,990,190	6,591,520	.....	.....207,645	.....	.....207,645	.....	.....6,799,165	.....	.....3,171,100	3,171,100	115,173	06/26/2047.
61915R AF 3	MHL 2005-2 2M1.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....16,865	16,865	8,095	15,852	.....	.....1,013	.....	.....1,013	.....	.....16,865	.....	.....	.....0	257	05/25/2035.
62582# AA 0	MUNCH SUPPLY.....			..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	.....121,534	121,534	119,468	120,059	.....	.....1,475	.....	.....1,475	.....	.....121,534	.....	.....	.....0	4,340	04/01/2020.
637432 HT 5	NATIONAL RURAL UTIL COOP.....			..	04/10/2017.	MATURITY.....	.....	.....2,000,000	2,000,000	1,681,440	1,988,834	.....	.....11,166	.....	.....11,166	.....	.....2,000,000	.....	.....	.....0	54,500	04/10/2017.
63946C AD 0	NBCUNIVERSAL ENTERPRISE.....			..	03/15/2017.	GOLDMAN SACHS.....	.....	.....169,658	170,000	169,903	169,996	.....	.....4	.....	.....4	.....	.....170,000	.....	.....(342)	(342)	1,408	04/15/2019.
64128X AC 4	NEUBERGER BERMAN GRP/FIN.....			..	04/26/2017.	CALLED BY ISSUER at 102.938.....	.....	.....82,350	80,000	84,400	82,551	.....	.....(201)	.....	.....(201)	.....	.....82,350	.....	.....	.....0	2,687	03/15/2022.
643528 AB 8	NCAMT 2006-ALT1 AF2.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....26,960	26,960	17,726	26,473	.....	.....487	.....	.....487	.....	.....26,960	.....	.....	.....0	465	07/25/2036.
64360Y AB 1	NCHET 2006-2 A2B.....			..	12/25/2017.	MBS PAYMENT.....	.....	.....577,935	577,935	354,943	546,438	.....	.....31,497	.....	.....31,497	.....	.....577,935	.....	.....	.....0	4,075	08/25/2036.
649322 AC 8	NY & PRESBYTERIAN HOSPIT.....			..	01/18/2017.	RAYMOND.....	.....	.....124,979	130,000	129,996	130,000	.....	.....	.....	.....0	.....	.....130,000	.....	.....(5,021)	(5,021)	2,638	08/01/2036.
64952* AQ 7	NEW YORK LIFE INSURANCE (LAWLOR).....			..	12/07/2017.	MBS PAYMENT.....	.....	.....15,519	15,519	6,022	15,241	.....	.....278	.....	.....278	.....	.....15,519	.....	.....	.....0	.....	12/07/2037.
64952* AR 5	NEW YORK LIFE INSURANCE (HINOJOS).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....4,714	4,714	3,021	4,580	.....	.....134	.....	.....134	.....	.....4,714	.....	.....	.....0	.....	08/01/2024.
64952* AS 3	NEW YORK LIFE INSURANCE (MCMILLAN).....			..	12/26/2017.	MBS PAYMENT.....	.....	.....3,719	3,719	2,069	3,623	.....	.....96	.....	.....96	.....	.....3,719	.....	.....	.....0	.....	05/26/2026.
64952* AU 8	NEW YORK LIFE INSURANCE (MOSS).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....6,600	6,600	4,265	6,415	.....	.....185	.....	.....185	.....	.....6,600	.....	.....	.....0	.....	02/01/2024.
64952* AV 6	NEW YORK LIFE INSURANCE (UNDERWOOD)..			..	10/15/2017.	MBS PAYMENT.....	.....	.....16,000	16,000	11,826	15,508	.....	.....492	.....	.....492	.....	.....16,000	.....	.....	.....0	.....	10/15/2018.
64952* AW 4	NEW YORK LIFE INSURANCE (FETTIG).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....7,800	7,800	5,902	7,538	.....	.....262	.....	.....262	.....	.....7,800	.....	.....	.....0	.....	11/01/2019.
64952* AX 2	NEW YORK LIFE INSURANCE (CHAPMAN).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....31,434	31,434	19,996	30,573	.....	.....861	.....	.....861	.....	.....31,434	.....	.....	.....0	.....	01/15/2026.
64952* AY 0	NEW YORK LIFE INSURANCE (GRIFFIS).....			..	12/10/2017.	MBS PAYMENT.....	.....	.....7,380	7,380	4,838	7,145	.....	.....235	.....	.....235	.....	.....7,380	.....	.....	.....0	.....	12/10/2021.
64952* AZ 7	NEW YORK LIFE INSURANCE (DISMUKE).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....15,540	15,540	11,993	14,950	.....	.....590	.....	.....590	.....	.....15,540	.....	.....	.....0	.....	04/15/2018.
64952* BA 1	NEW YORK LIFE INSURANCE (UNDERWOOD)..			..	12/18/2017.	MBS PAYMENT.....	.....	.....11,352	11,352	8,718	10,951	.....	.....401	.....	.....401	.....	.....11,352	.....	.....	.....0	.....	10/18/2018.
64952* BC 7	NEW YORK LIFE INSURANCE COMPANY (HENRY).....			..	12/28/2017.	MBS PAYMENT.....	.....	.....3,569	3,569	1,964	3,476	.....	.....93	.....	.....93	.....	.....3,569	.....	.....	.....0	.....	09/29/2025.
64952* BD 5	NEW YORK LIFE INSURANCE CO. (GRIFFIS)....			..	12/10/2017.	MBS PAYMENT.....	.....	.....3,180	3,180	1,683	3,103	.....	.....77	.....	.....77	.....	.....3,180	.....	.....	.....0	.....	03/10/2027.
64952* BE 3	NEW YORK LIFE INSURANCE CO. (HURT).....			..	12/06/2017.	MBS PAYMENT.....	.....	.....4,305	4,305	2,542	4,192	.....	.....113	.....	.....113	.....	.....4,305	.....	.....	.....0	.....	04/06/2027.
64952* BF 0	NEW YORK LIFE INSURANCE COMPANY.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....9,762	9,762	5,501	9,535	.....	.....227	.....	.....227	.....	.....9,762	.....	.....	.....0	.....	07/01/2030.
64952* BG 8	NEW YORK LIFE INSURANCE COMPANY (FARREN).....			..	12/22/2017.	MBS PAYMENT.....	.....	.....2,700	2,700	1,659	2,620	.....	.....80	.....	.....80	.....	.....2,700	.....	.....	.....0	.....	06/22/2020.
64952* BJ 2	NEW YORK LIFE INS CO (FERERA).....			..	10/28/2017.	MATURITY.....	.....	.....30,000	30,000	23,236	28,238	.....	.....1,762	.....	.....1,762	.....	.....30,000	.....	.....	.....0	.....	10/28/2017.
64952* BM 5	NEW YORK LIVE INS CO (QUIRINDONGO).....			..	12/19/2017.	MBS PAYMENT.....	.....	.....8,400	8,400	5,229	8,202	.....	.....198	.....	.....198	.....	.....8,400	.....	.....	.....0	.....	10/19/2028.
64952* BN 3	NEW YORK LIFE INS CO (MEEK).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....18,000	18,000	13,586	17,497	.....	.....503	.....	.....503	.....	.....18,000	.....	.....	.....0	.....	09/01/2021.
64952* BP 8	NEW YORK LIFE INS CO (DOUCETTE).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....7,800	7,800	5,660	7,561	.....	.....239	.....	.....239	.....	.....7,800	.....	.....	.....0	.....	03/15/2022.

SCHEDULE D - PART 4

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

E14.44

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
64952*	BQ	6	F o r e i g n	12/07/2017.	MBS PAYMENT.....	.....	.....6,090	6,090	2,305	6,002	.....	.....	.....88	88	.....	.....6,090	.....	.....	.....0	.....	09/07/2042.
64952*	BR	4		12/10/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,422	2,344	.....	.....	.....56	56	.....	.....2,400	.....	.....	.....0	.....	03/10/2027.
64952*	BT	0		12/15/2017.	MBS PAYMENT.....	.....	.....11,235	11,235	7,759	10,875	.....	.....	.....360	360	.....	.....11,235	.....	.....	.....0	.....	08/15/2020.
64952*	BU	7		12/01/2017.	MBS PAYMENT.....	.....	.....3,319	3,319	952	3,283	.....	.....	.....36	36	.....	.....3,319	.....	.....	.....0	.....	11/07/2042.
64952*	BV	5		12/15/2017.	MBS PAYMENT.....	.....	.....6,007	6,007	4,321	5,813	.....	.....	.....194	194	.....	.....6,007	.....	.....	.....0	.....	03/15/2022.
64952*	BX	1		12/15/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....
64952*	BY	9		10/01/2017.	MBS PAYMENT.....	.....	.....8,000	8,000	5,238	7,731	.....	.....	.....269	269	.....	.....8,000	.....	.....	.....0	.....	12/15/2021.
64952*	BZ	6		12/06/2017.	MBS PAYMENT.....	.....	.....20,000	20,000	14,485	21,278	.....	.....	.....(1,278)	(1,278)	.....	.....20,000	.....	.....	.....0	.....	10/01/2022.
64952*	CA	0		12/15/2017.	MBS PAYMENT.....	.....	.....41,311	41,311	21,794	40,472	.....	.....	.....839	839	.....	.....41,311	.....	.....	.....0	.....	12/06/2032.
64952*	CB	8		12/06/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,775	2,322	.....	.....	.....78	78	.....	.....2,400	.....	.....	.....0	.....	03/15/2022.
64952*	CC	6		12/06/2017.	MBS PAYMENT.....	.....	.....11,715	11,715	4,773	11,521	.....	.....	.....194	194	.....	.....11,715	.....	.....	.....0	.....	03/06/2039.
64952*	CD	4		12/13/2017.	MBS PAYMENT.....	.....	.....51,687	51,687	23,768	50,710	.....	.....	.....978	978	.....	.....51,687	.....	.....	.....0	.....	06/13/2035.
64952*	CE	2		12/01/2017.	MBS PAYMENT.....	.....	.....43,896	43,896	34,781	42,499	.....	.....	.....1,397	1,397	.....	.....43,896	.....	.....	.....0	.....	05/01/2020.
64952*	CF	9		12/01/2017.	MBS PAYMENT.....	.....	.....14,400	14,400	11,013	13,966	.....	.....	.....434	434	.....	.....14,400	.....	.....	.....0	.....	11/01/2021.
64952*	CH	5		12/01/2017.	MBS PAYMENT.....	.....	.....26,304	26,304	17,114	25,605	.....	.....	.....699	699	.....	.....26,304	.....	.....	.....0	.....	10/01/2024.
64952*	CK	8		12/09/2017.	MBS PAYMENT.....	.....	.....52,485	52,485	31,697	50,940	.....	.....	.....1,545	1,545	.....	.....52,485	.....	.....	.....0	.....	12/01/2027.
64952*	CL	6		12/01/2017.	MBS PAYMENT.....	.....	.....18,979	18,979	9,504	18,645	.....	.....	.....334	334	.....	.....18,979	.....	.....	.....0	.....	02/09/2036.
64952*	CP	7		12/01/2017.	MBS PAYMENT.....	.....	.....4,560	4,560	2,001	4,492	.....	.....	.....68	68	.....	.....4,560	.....	.....	.....0	.....	06/01/2037.
64952*	CQ	5		12/01/2017.	MBS PAYMENT.....	.....	.....4,023	4,023	2,679	3,924	.....	.....	.....99	99	.....	.....4,023	.....	.....	.....0	.....	02/01/2027.
64952V	18	8		12/20/2017.	MBS PAYMENT.....	.....	.....6,609	6,609	3,871	6,485	.....	.....	.....124	124	.....	.....6,609	.....	.....	.....0	.....	02/01/2027.
64952V	18	8		12/17/2017.	MBS PAYMENT.....	.....	.....33,736	33,736	13,989	33,087	.....	.....	.....648	648	.....	.....33,736	.....	.....	.....0	.....	12/20/2033.
64952W	BQ	5		03/15/2017.	WELLS FARGO SECURITIES LLC.....	.....	.....321,322	320,000	319,632	319,850	.....	.....	.....15	15	.....	.....319,866	.....	.....1,456	1,456	4,741	01/02/2019.
64952W	CH	4		09/12/2017.	WELLS FARGO SECURITIES LLC.....	.....	.....1,933,160	2,000,000	1,998,760	1,998,811	.....	.....	.....79	79	.....	.....1,998,890	.....	.....(65,730)	(65,730)	54,833	07/14/2026.
64953@	AC	5		12/15/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....
64953@	AE	1		12/24/2017.	MBS PAYMENT.....	.....	.....22,000	22,000	17,359	21,539	.....	.....	.....461	461	.....	.....22,000	.....	.....	.....0	.....	12/15/2021.
64953@	AE	1		12/24/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....
649603	AD	9		12/25/2017.	MBS PAYMENT.....	.....	.....12,000	12,000	9,263	11,712	.....	.....	.....288	288	.....	.....12,000	.....	.....	.....0	.....	09/24/2023.
651229	AW	6		05/18/2017.	VARIOUS.....	.....	.....156,438	156,438	98,534	149,790	.....	.....	.....6,648	6,648	.....	.....156,438	.....	.....	.....0	1,037	08/25/2035.
65251T	AE	5		12/27/2017.	CALLED BY ISSUER at 100.000.....	.....	.....262,836	250,000	250,163	250,152	.....	.....	.....7	7	.....	.....250,159	.....	.....12,678	12,678	5,827	04/01/2026.
65339K	AL	4		12/27/2017.	VARIOUS.....	.....	.....2,000,000	2,000,000	1,994,500	1,995,026	.....	.....	.....4,974	4,974	.....	.....2,000,000	.....	.....	.....0	118,493	01/20/2027.
65339K	AL	4		05/17/2017.	WELLS FARGO SECURITIES LLC.....	.....	.....1,766,258	1,750,000	1,746,938	1,748,364	.....	.....	.....230	230	.....	.....1,748,595	.....	.....17,663	17,663	28,817	09/15/2019.
65365@	AB	6		12/29/2017.	VARIOUS.....	.....	.....76,405	76,405	75,794	75,913	.....	.....	.....492	492	.....	.....76,405	.....	.....	.....0	3,911	06/12/2020.
65473Q	BF	9		05/18/2017.	MORGAN STANLEY.....	.....	.....20,401	20,000	19,984	19,984	.....	.....	.....0	0	.....	.....19,984	.....	.....418	418	2	05/15/2047.
654740	AH	2		03/15/2017.	MIZUHO SECURITIES.....	.....	.....70,141	70,000	69,967	69,985	.....	.....	.....1	1	.....	.....69,987	.....	.....155	155	877	03/04/2019.
65477P	AC	5		07/15/2017.	MBS PAYMENT.....	.....	.....432,475	432,475	431,757	432,310	.....	.....	.....165	165	.....	.....432,475	.....	.....	.....0	908	08/15/2018.
655044	AD	7		08/15/2017.	TENDER OFFER.....	.....	.....153,642	140,000	160,079	157,947	.....	.....	.....(5,067)	(5,067)	.....	.....152,880	.....	.....761	761	11,037	03/01/2019.
65535V	JU	3		12/25/2017.	MBS PAYMENT.....	.....	.....58,349	58,349	48,781	56,638	.....	.....	.....1,711	1,711	.....	.....58,349	.....	.....	.....0	619	03/25/2035.

SCHEDULE D - PART 4

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

E14.45

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
CUSIP Identification			Description			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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65535V	KB	3	NAA 2005-AR2 1A.....		12/01/2017.	MBS PAYMENT.....		29,773	29,773	11,909	28,008			1,765		1,765		29,773			0	548	05/25/2035.
65535V	QQ	4	NAA 2005-S4 A3.....		12/25/2017.	MBS PAYMENT.....		978,492	978,492	694,729	973,501			4,991		4,991		978,492			0	9,121	10/25/2035.
65535V	SK	5	NAA 2006-AP1 A3.....		05/04/2017.	VARIOUS.....		905,815	1,557,880	971,728	839,812			9,308		9,308		849,120		56,695	56,695	27,902	01/25/2036.
655374	AA	4	NAA 2007-S1 A1.....		12/25/2017.	MBS PAYMENT.....		697,393	671,921	699,733	699,733			(1,159)		(1,159)		698,574		(1,181)	(1,181)	4,485	12/25/2036.
65540R	AE	0	NMRR 2014-7R 2A3.....		12/25/2017.	MBS PAYMENT.....		195,473	195,473	164,686	190,579			4,894		4,894		195,473			0	1,362	12/26/2035.
65541B	AB	0	NMRR 2015-10R 1A2.....		12/25/2017.	MBS PAYMENT.....			263,640	140,840			1,299		1,299					0	4,160	12/25/2036.	
655664	AR	1	NORDSTROM INC.....		12/20/2017.	VARIOUS.....		2,212,275	2,310,000	2,272,391	2,272,503			179		179		2,272,682		(60,408)	(60,408)	82,028	01/15/2044.
655844	AZ	1	NORFOLK SOUTHERN CORP.....		02/16/2017.	mitsubishi ufj trust and banking corpora.....			167,190	160,000	191,051	166,917		(756)		(756)		166,161		1,029	1,029	3,578	04/01/2018.
666807	AW	2	NORTHROP GRUMMAN SYSTEMS.....		01/13/2017.	BNP PARIBAS DUBLIN.....		1,009,757	700,000	886,620	863,207		(386)		(386)		862,821		146,936	146,936	23,207	02/15/2031.	
666807	BK	7	NORTHROP GRUMMAN CORP.....		08/29/2017.	VARIOUS.....		2,123,138	2,100,000	2,096,619	2,096,657		145		145		2,096,801		26,337	26,337	27,289	02/01/2027.	
667294	BE	1	NORTHWEST AIR 2007-1 A.....		11/01/2017.	MBS PAYMENT.....		164,945	164,945	174,391	123,833		(483)		(483)		164,945			0	8,649	11/01/2019.	
668457	AA	2	NTWHD 2007-1A A1.....		12/01/2017.	MBS PAYMENT.....		131,250	131,250	103,594	128,530		2,720		2,720		131,250			0	1,529	12/01/2037.	
67103Q	AN	7	OFSBS 2013-5A B1L.....		02/14/2017.	MBS PAYMENT.....		12,000,000	12,000,000	11,937,500	11,955,894		44,106		44,106		12,000,000			0	206,523	04/17/2025.	
67105V	AL	8	OAKC 2013-9A D.....		04/20/2017.	MBS PAYMENT.....		10,000,000	10,000,000	9,515,000	9,677,868		322,132		322,132		10,000,000			0	230,273	10/20/2025.	
67401P	AA	6	FIFTH STREET FINANCE COR.....		06/27/2017.	JANNEY MONTGOMERY SCOTT.....		1,001,250	1,000,000	1,001,550	1,001,115		(246)		(246)		1,000,869		381	381	40,490	03/01/2019.	
674599	CF	0	OCCIDENTAL PETROLEUM COR.....		08/29/2017.	MILLENNIUM ADVISORS.....		108,708	100,000	98,929	98,954		12		12		98,966		9,742	9,742	3,289	06/15/2045.	
674599	CL	7	OCCIDENTAL PETROLEUM COR.....		12/01/2017.	US BANCORP INVESTMENTS INC.....		93,803	90,000	89,798	89,802		15		15		89,817		3,986	3,986	3,977	02/15/2047.	
675748	AD	9	OCMBS 1998-R1 AWAC.....		12/26/2017.	MBS PAYMENT.....		946,916	946,916	514,714	914,329		32,587		32,587		946,916			0	25,821	10/25/2040.	
68087*	AA	1	OLIVER STREET DERM -DDTL.....		12/29/2017.	VARIOUS.....		146,580	146,580	146,580	36,228				0		146,580			0	5,768	05/31/2022.	
68087*	AB	9	OLIVER STREET DERM - REVOLVER.....		04/13/2017.	VARIOUS.....		49,010	49,010	49,010	49,010				0		49,010			0	1,906	05/31/2022.	
68087*	AC	7	OLIVER STREET DERM - TL.....		12/29/2017.	VARIOUS.....		15,359	15,359	15,074	12,246		285		285		15,359			0	660	05/31/2022.	
68268N	AH	6	ONEOK PARTNERS LP.....		09/01/2017.	CALLED BY ISSUER at 100.000.....		1,000,000	1,000,000	936,340	970,558		29,442		29,442		1,000,000			0	18,333	10/01/2017.	
68400D	AD	6	OOMLT 2007-1 2A2.....		12/25/2017.	MBS PAYMENT.....		330,649	330,649	190,112	326,535		4,114		4,114		330,649			0	1,975	01/25/2037.	
68400D	AE	4	OOMLT 2007-1 2A3.....		12/25/2017.	MBS PAYMENT.....		543,453	543,453	206,756	531,541		11,912		11,912		543,453			0	3,368	01/25/2037.	
68400D	AF	1	OOMLT 2007-1 2A4.....		12/25/2017.	MBS PAYMENT.....		182,302	182,302	108,388	180,247		2,055		2,055		182,302			0	1,212	01/25/2037.	
68400X	AC	4	MESA 2001-5 M1.....		12/26/2017.	MBS PAYMENT.....		20,663	29,742	24,013			50		50		20,663			0	459	11/25/2031.	
68401T	AD	0	OOMLT 2007-2 3A2.....		12/25/2017.	MBS PAYMENT.....		122,730	122,730	77,013			(101)		(101)		122,730			0	296	03/25/2037.	
68402B	AD	8	OOMLT 2007-3 2A3.....		12/25/2017.	MBS PAYMENT.....		284,382	284,382	137,392	278,493		5,890		5,890		284,382			0	1,680	04/25/2037.	
68402B	AE	6	OOMLT 2007-3 2A4.....		12/25/2017.	MBS PAYMENT.....		547,009	547,009	255,388	535,115		11,894		11,894		547,009			0	3,476	04/25/2037.	
68403K	AB	1	OOMLT 2007-6 2A2.....		12/25/2017.	MBS PAYMENT.....		756,128	756,128	464,510	464,510				0		464,510		291,617	291,617	4,644	07/25/2037.	
685049	AB	4	ONGLT 2012-AA B.....		12/10/2017.	MBS PAYMENT.....		21,852	21,852	21,848	21,834		18		18		21,852			0	547	03/10/2027.	
69331C	AF	5	PG&E CORP.....		03/09/2017.	GOLDMAN SACHS.....		190,589	190,000	189,679	189,857		12		12		189,869		720	720	2,394	03/01/2019.	
69394@	AA	5	PT INTERMEDIATE HOLDINGS - REVOLVER.....		01/13/2017.	CALLED BY ISSUER at 100.000.....		46,922	46,922	46,922	46,922				0		46,922			0	881	06/23/2022.	
69394@	AB	3	PT INTERMEDIATE HOLDINGS - TL.....		12/07/2017.	VARIOUS.....		2,788,098	2,788,098	2,740,425	2,743,316		44,782		44,782		2,788,098			0	230,178	06/23/2022.	
69396@	AA	3	PPT MANAGEMENT HOLDING - DDTL.....		12/29/2017.	CALLED BY ISSUER at 100.000.....		790	790	783			7		7		790			0	47	12/16/2022.	
69396@	AB	1	PPT MANAGEMENT HOLDING - TL.....		12/29/2017.	CALLED BY ISSUER at 100.000.....		11,003	11,003	10,795	10,797		207		207		11,003			0	528	12/16/2022.	
69396@	AC	9	PPT MANAGEMENT HOLDING - REVOLVER.....		11/15/2017.	CALLED BY ISSUER at 100.000.....		191,480	191,480	191,480					0		191,480			0	5,632	12/16/2022.	
69447#	AE	2	PACIFIC LIFE INSURANCE (BOARDLEY).....		12/16/2017.	MBS PAYMENT.....		9,363	9,363	4,361	9,156		206		206		9,363			0		08/16/2030.	
69447#	AF	9	PACIFIC LIFE INSURANCE (BOARDLEY).....		12/16/2017.	MBS PAYMENT.....		3,203	3,203	1,330	3,148		55		55		3,203			0		08/16/2033.	
69447#	AH	5	PACIFIC LIFE INSUR CO (WASHINGTON).....		12/01/2017.	MBS PAYMENT.....		4,598	4,598	2,735	4,482		115		115		4,598			0		07/01/2027.	
69447#	AJ	1	PACIFIC LIFE INSURANCE CO (WASHINGTON).....		12/01/2017.	MBS PAYMENT.....		4,860	4,860	2,754	4,741		119		119		4,860			0		07/01/2027.	

SCHEDULE D - PART 4

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

E14.46

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
			F o r e i g n								11	12	13	14	15								
CUSIP Identification		Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date		
69447# AK 8		PACIFIC LIFE INSURANCE COMPANY (YOUNG)	..	12/13/2017.	MBS PAYMENT.....	.....	7,260	7,260	5,400	7,056	.....	.....	204	.....	204	.....	7,260	.....	.....	.....0	.....	03/13/2023.	
69447# AL 6		PACIFIC LIFE INSURANCE CO (WASHINGTON)	..	12/01/2017.	MBS PAYMENT.....	.....	15,441	15,441	9,838	15,434	.....	.....	6	.....	6	.....	15,441	.....	.....	.....0	.....	12/01/2024.	
69447# AM 4		PACIFIC LIFE INSURANCE COMPANY (SHABAZZ)	..	12/01/2017.	MBS PAYMENT.....	.....	18,143	18,143	13,227	17,635	.....	.....	508	.....	508	.....	18,143	.....	.....	.....0	.....	04/01/2023.	
69447# AN 2		PACIFIC LIFE INSURANCE COMPANY (JONES)	..	12/14/2017.	MBS PAYMENT.....	.....	5,100	5,100	3,602	4,944	.....	.....	156	.....	156	.....	5,100	.....	.....	.....0	.....	09/14/2023.	
69447# AQ 5		PACIFIC LIFE INSURANCE CO (WASHINGTON)	..	12/01/2017.	MBS PAYMENT.....	.....	3,600	3,600	2,421	3,505	.....	.....	95	.....	95	.....	3,600	.....	.....	.....0	.....	12/01/2024.	
69447# AS 1		PAC LIFE & ANNUITY SERVICES INC (SIMS).....	..	12/02/2017.	MBS PAYMENT.....	.....	5,332	5,332	3,931	5,189	.....	.....	143	.....	143	.....	5,332	.....	.....	.....0	.....	01/02/2023.	
69447@ AA 2		PACIFIC LIFE INSURANCE (BAKER).....	..	12/15/2017.	MBS PAYMENT.....	.....	7,013	7,013	2,492	6,899	.....	.....	115	.....	115	.....	7,013	.....	.....	.....0	.....	06/15/2041.	
69447@ AB 0		PACIFIC LIFE INS CO (PORT).....	..	12/01/2017.	MBS PAYMENT.....	.....	10,500	10,500	5,781	10,265	.....	.....	235	.....	235	.....	10,500	.....	.....	.....0	.....	03/01/2030.	
69447@ AC 8		PACIFIC LIFE & ANNUITY CO (GEROUX).....	..	12/15/2017.	MBS PAYMENT.....	.....	3,552	3,552	1,669	3,481	.....	.....	71	.....	71	.....	3,552	.....	.....	.....0	.....	12/15/2032.	
69447@ AE 4		PACIFIC LIFE AND ANNUITY CO (BAKER).....	..	12/01/2017.	MBS PAYMENT.....	.....	7,012	7,012	3,305	6,898	.....	.....	114	.....	114	.....	7,012	.....	.....	.....0	.....	06/01/2041.	
69447@ AF 1		PACIFIC LIFE & ANNUITY CO (VANDERSLOOT)	..	12/17/2017.	MBS PAYMENT.....	.....	8,417	8,417	4,527	8,220	.....	.....	197	.....	197	.....	8,417	.....	.....	.....0	.....	12/17/2028.	
69447@ AG 9		PACIFIC LIFE AND ANNUITY CO (QUILES).....	..	12/01/2017.	MBS PAYMENT.....	.....	34,800	34,800	27,445	33,722	.....	.....	1,078	.....	1,078	.....	34,800	.....	.....	.....0	.....	01/01/2020.	
69447@ AH 7		PACIFIC LIFE AND ANNUITY CO (GEROUX).....	..	12/15/2017.	MBS PAYMENT.....	.....	3,544	3,544	1,594	3,472	.....	.....	71	.....	71	.....	3,544	.....	.....	.....0	.....	10/15/2033.	
69447@ AJ 3		PACIFIC LIFE AND ANNUITY CO (QUILES).....	..	12/01/2017.	MBS PAYMENT.....	.....	7,428	7,428	5,680	7,202	.....	.....	225	.....	225	.....	7,428	.....	.....	.....0	.....	01/01/2020.	
69447@ AK 0		PACIFIC LIFE INSURANCE CO (WASHINGTON)	..	12/01/2017.	MBS PAYMENT.....	.....	1,800	1,800	1,300	1,755	.....	.....	45	.....	45	.....	1,800	.....	.....	.....0	.....	07/01/2027.	
69447@ AL 8		PACIFIC LIFE AND ANNUITY CO (HADAWAY)....	..	12/15/2017.	MBS PAYMENT.....	.....	9,565	9,565	4,997	9,361	.....	.....	205	.....	205	.....	9,565	.....	.....	.....0	.....	09/15/2031.	
69447@ AM 6		PACIFIC LIFE AND ANNUITY CO (HADAWAY)....	..	12/15/2017.	MBS PAYMENT.....	.....	10,733	10,733	5,220	10,531	.....	.....	203	.....	203	.....	10,733	.....	.....	.....0	.....	01/15/2035.	
69447@ AN 4		PACIFIC LIFE AND ANNUITY CO (GEROUX).....	..	12/15/2017.	MBS PAYMENT.....	.....	4,799	4,799	2,427	4,700	.....	.....	99	.....	99	.....	4,799	.....	.....	.....0	.....	12/15/2032.	
69447@ AQ 7		PACIFIC LIFE AND ANNUITY CO (HOLMAN).....	..	12/24/2017.	MBS PAYMENT.....	.....	16,305	16,305	9,368	15,941	.....	.....	364	.....	364	.....	16,305	.....	.....	.....0	.....	02/24/2031.	
69447@ AR 5		PACIFIC LIFE INSURANCE CO (WASHINGTON)	..	12/01/2017.	MBS PAYMENT.....	.....	6,600	6,600	4,783	6,427	.....	.....	173	.....	173	.....	6,600	.....	.....	.....0	.....	12/01/2024.	
69447@ AS 3		PACIFIC LIFE AND ANNUITY CO (GEROUX).....	..	12/15/2017.	MBS PAYMENT.....	.....	8,600	8,600	3,772	8,463	.....	.....	136	.....	136	.....	8,600	.....	.....	.....0	.....	01/15/2037.	
69447@ AT 1		PACIFIC LIFE & ANNUITY SVS INC (BURDETT).	..	12/24/2017.	MBS PAYMENT.....	.....	17,996	17,996	12,657	18,484	.....	.....	(487)	.....	(487)	.....	17,996	.....	.....	.....0	.....	04/24/2024.	
69447@ AU 8		PACIFIC LIFE AND ANNUITY COMPANY (KUHRE)	..	12/01/2017.	MBS PAYMENT.....	.....	6,018	6,018	4,748	5,836	.....	.....	182	.....	182	.....	6,018	.....	.....	.....0	.....	01/01/2021.	
69447@ AV 6		PACIFIC LIFE & ANN SVC INC (ANDERSON).....	..	12/28/2017.	MBS PAYMENT.....	.....	8,316	8,316	7,000	8,047	.....	.....	269	.....	269	.....	8,316	.....	.....	.....0	.....	06/28/2019.	
69447@ AW 4		PAC LIFE & ANN SERVICES INC (DONAHUE)....	..	12/01/2017.	MBS PAYMENT.....	.....	6,392	6,392	3,500	6,287	.....	.....	105	.....	105	.....	6,392	.....	.....	.....0	.....	01/01/2035.	
69447@ AX 2		PACIFIC LIFE AND ANNSVCS INC (MELENDEZ)	..	06/10/2017.	MBS PAYMENT.....	.....	12,000	12,000	7,808	12,600	.....	.....	(600)	.....	(600)	.....	12,000	.....	.....	.....0	.....	06/10/2026.	
69447@ AY 0		PACIFIC INS CO LTD (GEROUX).....	..	12/15/2017.	MBS PAYMENT.....	.....	6,110	6,110	3,182	6,012	.....	.....	98	.....	98	.....	6,110	.....	.....	.....0	.....	01/15/2037.	
69527@ AA 5		PADI HOLDINGS - REVOLVER.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		18,191	18,191	18,191				0		0		18,191			0		604	04/26/2022.
69527@ AB 3		PADI HOLDINGS - TL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		3,051	3,051	3,002				49		49		3,051			0		122	04/26/2022.
69606N AB 8		INTERNATIONAL EQUIPMENT SOLUTIONS.....	..	12/01/2017.	VARIOUS.....		1,499,994	1,500,000	1,351,500	1,353,691			146,303		146,303		1,499,994			0		61,369	08/16/2019.
69883# AA 1		THE PAPER STORE.....	..	03/27/2017.	VARIOUS.....		2,859	2,859	2,805	2,811			48		48		2,859			0		43	09/29/2019.
69946E AT 8		PAREXEL INTL CORP.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		2,500	2,500	2,486				14		14		2,500			0		13	09/27/2024.
70069# AA 5		PARK PLACE TECHNOLOGIES TL.....	..	12/29/2017.	VARIOUS.....		294,187	294,187	290,706	292,782			1,405		1,405		294,187			0		10,437	06/09/2022.
70069F KJ 5		PPSI 2005-WCW1 M5.....	..	07/25/2017.	VARIOUS.....		1,217,396	3,129,642	696,430	696,355			(62,437)		(62,437)		633,919		583,478		583,478	34,244	09/25/2035.
708062 AA 2		PENNANTPARK INVESTMENT C.....	..	01/05/2017.	VARIOUS.....		2,251,350	2,250,000	2,269,443	2,262,088			(104)		(104)		2,261,984		(10,634)		(10,634)	27,844	10/01/2019.
71103X AS 3		PFRMS 2006-1 2A2.....	..	08/21/2017.	VARIOUS.....		315,135	729,177	272,530	262,048			6,166		6,166		268,214		46,921		46,921	5,302	09/25/2036.
71654Q BC 5		PETROLEOS MEXICANOS.....	D	12/20/2017.	SINK.....		100,000	100,000	101,960	100,102			(102)		(102)		100,000			0		1,500	12/20/2022.
71654Q BF 8		PETROLEOS MEXICANOS.....	D	12/20/2017.	CALLED BY ISSUER at 100.000.....		55,200	55,200	55,200	55,200							55,200			0		704	12/20/2022.
71681# AK 9		PET VET CARE REFI - DDTL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		1,602	1,602	1,602								1,602			0		41	06/08/2023.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
71681# AM 5	PET VET CARE CENTERS - TERM LOAN.....			..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....13,236	13,236	13,024	.....	.....	.....211	.....	.....211	.....	.....13,236	.....	.....	.....0	404	06/08/2023.
718172 CE 7	PHILIP MORRIS INTL INC.....			..	11/02/2017.	VARIOUS.....	.....	.....39,878	40,000	39,718	.....	.....	.....	.....	.....0	.....	.....39,718	.....	.....159	159	11	03/02/2028.
718507 BH 8	CONOCOPHILLIPS.....			..	06/21/2017.	CALLED BY ISSUER at 105.550.....	.....	.....5,277,500	5,000,000	5,621,100	5,100,763	.....	.....176,737	.....	.....176,737	.....	.....5,277,500	.....	.....	.....0	310,333	07/15/2018.
72350* AB 1	PINNACLE TREATMENT - REVOLVER.....			..	09/06/2017.	CALLED BY ISSUER at 100.000.....	.....	.....14,794	14,794	14,717	6,164	.....	.....	.....	.....0	.....	.....14,717	.....	.....77	77	239	08/09/2021.
72350* AC 9	PINNACLE TREATMENT - TL.....			..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....4,856	4,856	4,792	4,796	.....	.....	.....60	.....	.....60	4,856	.....	.....	.....0	208	08/09/2021.
724060 AA 6	PIPELINE FUNDING CO LLC.....			..	07/17/2017.	CALLED BY ISSUER at 100.000.....	.....	.....61,090	61,090	72,766	72,567	.....	.....(11,477)	.....	.....(11,477)	.....	.....61,090	.....	.....	.....0	3,459	01/15/2030.
72650R BD 3	PLAINS ALL AMER PIPELINE.....			..	01/25/2017.	BARCLAYS AMERICAN.....	.....	.....210,691	210,000	209,563	209,702	.....	.....3	.....	.....3	.....	.....209,705	.....	.....986	986	2,358	10/15/2023.
73116* AB 4	POLK - TL.....			..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....16,584	16,584	16,473	16,479	.....	.....104	.....	.....104	.....	.....16,584	.....	.....	.....0	675	06/20/2022.
73116* AD 0	POLK - REVOLVER.....			..	10/31/2017.	CALLED BY ISSUER at 100.000.....	.....	.....20,046	20,046	20,046	11,404	.....	.....	.....	.....0	.....	.....20,046	.....	.....	.....0	182	06/20/2022.
73116* AF 5	POLK - DDTL (HOFFMAN).....			..	12/29/2017.	VARIOUS.....	.....	.....361	361	360	360	.....	.....1	.....	.....1	.....	.....361	.....	.....	.....0	14	06/20/2022.
741503 BC 9	PRICELINE GROUP INC/THE.....			..	08/16/2017.	VARIOUS.....	.....	.....1,000,070	1,000,000	999,180	.....	.....	.....1	.....	.....1	.....	.....999,181	.....	.....889	889	345	03/15/2028.
74161Y AP 0	PRIME 2006-2 1A14.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....306,566	317,405	207,634	269,907	.....	.....36,658	.....	.....36,658	.....	.....306,566	.....	.....	.....0	6,835	11/25/2036.
74348# AA 0	PROJECT ALPHA - TL A.....			..	04/26/2017.	VARIOUS.....	.....	.....802,678	802,678	786,625	787,241	.....	.....15,437	.....	.....15,437	.....	.....802,678	.....	.....	.....0	62,363	08/22/2022.
74348T AJ 1	PROSPECT CAPITAL CORP.....			..	09/05/2017.	INCAPITAL LLC.....	.....	.....3,665,025	3,500,000	3,481,070	3,486,020	.....	.....1,300	.....	.....1,300	.....	.....3,487,319	.....	.....177,706	177,706	201,056	03/15/2023.
743917 #A 4	PRUDENTIAL INSUR CO OF AMERICA (COUTS).....			..	05/01/2017.	MBS PAYMENT.....	.....	.....5,000	5,000	3,885	5,096	.....	.....(96)	.....	.....(96)	.....	.....5,000	.....	.....	.....0	.....	05/01/2021.
743917 #B 2	PRUDENTIAL INS CO OF AMERICA (MORRIS).....			..	12/20/2017.	MBS PAYMENT.....	.....	.....6,000	6,000	3,896	5,859	.....	.....141	.....	.....141	.....	.....6,000	.....	.....	.....0	.....	03/20/2028.
743917 #C 0	GRAPHIC ARTS MUTUAL INS CO (VACCARO).....			..	01/10/2017.	MBS PAYMENT.....	.....	.....40,000	40,000	28,933	45,415	.....	.....(5,415)	.....	.....(5,415)	.....	.....40,000	.....	.....	.....0	.....	01/10/2022.
743917 #D 8	PASSCORP (FIELD).....			..	12/20/2017.	MBS PAYMENT.....	.....	.....17,930	17,930	9,658	17,600	.....	.....330	.....	.....330	.....	.....17,930	.....	.....	.....0	.....	07/20/2035.
743917 #F 3	PASSCORP (KING).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....39,000	39,000	24,033	38,176	.....	.....824	.....	.....824	.....	.....39,000	.....	.....	.....0	.....	05/15/2030.
743917 #G 1	PRUDENTIAL INSUR CO OF AMERICA (BLAKE).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....3,120	3,120	2,439	3,030	.....	.....90	.....	.....90	.....	.....3,120	.....	.....	.....0	.....	12/01/2021.
743917 #J 5	PASSCORP (HARDY).....			..	09/20/2017.	MBS PAYMENT.....	.....	.....8,643	8,643	7,246	8,530	.....	.....112	.....	.....112	.....	.....8,643	.....	.....	.....0	.....	09/20/2019.
743917 #K 2	PASSCORP (GAVIN).....			..	12/10/2017.	MBS PAYMENT.....	.....	.....37,200	37,200	22,479	36,448	.....	.....752	.....	.....752	.....	.....37,200	.....	.....	.....0	.....	12/10/2030.
743917 #L 0	PASSCORP (MCCLURE).....			..	03/18/2017.	MBS PAYMENT.....	.....	.....25,000	25,000	17,222	25,248	.....	.....(248)	.....	.....(248)	.....	.....25,000	.....	.....	.....0	.....	03/18/2024.
743917 #N 6	PASSCORP (STRICKLIN).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....11,229	11,229	5,368	11,047	.....	.....182	.....	.....182	.....	.....11,229	.....	.....	.....0	.....	07/15/2036.
743917 #P 1	PASSCORP (WHITE).....			..	07/13/2017.	MBS PAYMENT.....	.....	.....40,000	40,000	27,862	42,787	.....	.....(2,787)	.....	.....(2,787)	.....	.....40,000	.....	.....	.....0	.....	07/13/2022.
743917 #Q 9	PASSCORP (MONGELLI).....			..	12/23/2017.	MBS PAYMENT.....	.....	.....3,860	3,860	2,350	3,779	.....	.....82	.....	.....82	.....	.....3,860	.....	.....	.....0	.....	02/23/2030.
743917 #R 7	GRAPHIC ARTS MUTUAL INS CO (VACCARO).....			..	01/10/2017.	MBS PAYMENT.....	.....	.....45,000	45,000	33,194	48,639	.....	.....(3,639)	.....	.....(3,639)	.....	.....45,000	.....	.....	.....0	.....	01/10/2022.
743917 #S 5	PASSCORP (FINDLEY).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....3,567	3,567	1,592	3,511	.....	.....56	.....	.....56	.....	.....3,567	.....	.....	.....0	.....	12/15/2044.
743917 #T 3	LM PROPERTY & CASUALTY INS (MONGELLI).....			..	12/23/2017.	MBS PAYMENT.....	.....	.....3,209	3,209	2,036	3,143	.....	.....66	.....	.....66	.....	.....3,209	.....	.....	.....0	.....	02/23/2030.
743917 *A 6	PRUDENTIAL INS CO OF AMERICA (HEEKS).....			..	12/21/2017.	MBS PAYMENT.....	.....	.....5,552	5,552	2,387	5,480	.....	.....73	.....	.....73	.....	.....5,552	.....	.....	.....0	.....	08/21/2042.
743917 *C 2	PRUDENTIAL INS CO OF AMERICA (HAMBLIN).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....10,800	10,800	4,883	10,613	.....	.....187	.....	.....187	.....	.....10,800	.....	.....	.....0	.....	07/15/2039.
743917 *D 0	PRUDENTIAL INS CO OF AMERICA(WILLINGHAM).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....6,300	6,300	3,435	6,159	.....	.....141	.....	.....141	.....	.....6,300	.....	.....	.....0	.....	02/01/2029.
743917 *G 3	PRUDENTIAL INS CO OF AMERICA (HANSON).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....9,342	9,342	7,609	9,031	.....	.....310	.....	.....310	.....	.....9,342	.....	.....	.....0	.....	12/01/2018.
743917 *H 1	PRUDENTIAL INS CO OF AMERICA (MCLEOD).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....4,188	4,188	2,383	4,087	.....	.....101	.....	.....101	.....	.....4,188	.....	.....	.....0	.....	05/01/2028.
743917 *J 7	PRUDENTIAL INS CO OF AMERICA (WHITE).....			..	12/02/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	1,762	1,800	.....	.....38	.....	.....38	.....	.....1,800	.....	.....	.....0	.....	04/02/2039.
743917 *K 4	PRUDENTIAL INS CO OF AMERICA (EDWARDS).....			..	12/05/2017.	MBS PAYMENT.....	.....	.....8,100	8,100	5,694	7,861	.....	.....239	.....	.....239	.....	.....8,100	.....	.....	.....0	.....	12/05/2023.
743917 *M 0	PRUDENTIAL INS CO OF AMERICA (BRADLEY).....			..	12/01/2017.	MBS PAYMENT.....	.....	.....4,800	4,800	2,567	4,697	.....	.....103	.....	.....103	.....	.....4,800	.....	.....	.....0	.....	10/01/2030.
743917 *P 3	PRUDENTIAL INS CO OF AMERICA (ARHAKOS).....			..	12/06/2017.	MBS PAYMENT.....	.....	.....7,104	7,104	2,417	7,000	.....	.....104	.....	.....104	.....	.....7,104	.....	.....	.....0	.....	06/06/2041.
743917 *Q 1	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....			..	12/01/2017.	MBS PAYMENT.....	.....	.....10,800	10,800	5,357	10,589	.....	.....211	.....	.....211	.....	.....10,800	.....	.....	.....0	.....	06/01/2033.
743917 *R 9	PRUD. INS. CO. OF AMERICA(BROWNLEE-SIMS).....			..	12/15/2017.	MBS PAYMENT.....	.....	.....6,200	6,200	3,415	6,040	.....	.....160	.....	.....160	.....	.....6,200	.....	.....	.....0	.....	05/15/2028.

SCHEDULE D - PART 4

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

E14.48

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
743917	*S	7		07/18/2017.	MBS PAYMENT.....		25,000	25,000	13,749	25,171			(171)	(171)		25,000			0		06/18/2028.
743917	*T	5		12/01/2017.	MBS PAYMENT.....		8,400	8,400	4,335	8,274		126		126		8,400			0		02/01/2033.
743917	*V	0		12/18/2017.	MBS PAYMENT.....		7,546	7,546	2,899	7,445		101		101		7,546			0		06/18/2040.
743917	*W	8		12/04/2017.	MBS PAYMENT.....		3,552	3,552	2,024	3,474		77		77		3,552			0		07/04/2030.
743917	*X	6		12/09/2017.	MBS PAYMENT.....																
							6,600	6,600	3,819	6,463		137		137		6,600			0		11/09/2031.
743917	*Z	1		12/05/2017.	MBS PAYMENT.....		26,400	26,400	15,833	26,055		345		345		26,400			0		06/01/2035.
743917	@B	3		12/01/2017.	MBS PAYMENT.....		11,700	11,700	7,894	11,408		292		292		11,700			0		08/01/2025.
743917	@C	1		12/25/2017.	MBS PAYMENT.....		14,860	14,860	5,933	14,628		232		232		14,860			0		06/25/2040.
743917	@E	7		12/18/2017.	MBS PAYMENT.....		4,654	4,654	1,558	4,595		60		60		4,654			0		06/18/2040.
743917	@F	4		12/08/2017.	MBS PAYMENT.....		3,000	3,000	1,600	2,928		72		72		3,000			0		01/08/2025.
743917	@G	2		12/18/2017.	MBS PAYMENT.....		7,200	7,200	5,310	6,958		242		242		7,200			0		09/18/2021.
743917	@H	0		12/01/2017.	MBS PAYMENT.....																
							4,500	4,500	2,967	4,387		113		113		4,500			0		02/01/2026.
743917	@J	6		07/13/2017.	MBS PAYMENT.....		14,000	14,000	8,388	13,808		192		192		14,000			0		07/13/2023.
743917	@L	1		12/23/2017.	MBS PAYMENT.....																
							2,000	2,000	1,119	1,933		67		67		2,000			0		12/23/2023.
743917	@M	9		12/22/2017.	MBS PAYMENT.....																
							8,400	8,400	5,212	8,180		220		220		8,400			0		02/22/2026.
743917	@N	7		12/15/2017.	MBS PAYMENT.....		9,767	9,767	6,633	9,512		255		255		9,767			0		07/15/2024.
743917	@P	2		12/03/2017.	MBS PAYMENT.....		6,480	6,480	4,233	6,299		181		181		6,480			0		05/03/2024.
743917	@R	8		12/08/2017.	MBS PAYMENT.....																
							6,522	6,522	4,055	6,352		169		169		6,522			0		12/08/2025.
743917	@T	4		07/13/2017.	MBS PAYMENT.....		4,000	4,000	1,677	3,966		34		34		4,000			0		07/13/2028.
743917	@V	9		12/01/2017.	MBS PAYMENT.....		7,800	7,800	4,559	7,636		164		164		7,800			0		06/01/2031.
743917	@W	7		12/22/2017.	MBS PAYMENT.....																
							4,245	4,245	1,615	4,171		73		73		4,245			0		04/22/2034.
743917	@X	5		12/01/2017.	MBS PAYMENT.....		16,200	16,200	5,133	16,042		158		158		16,200			0		06/01/2040.
743917	@Y	3		12/13/2017.	MBS PAYMENT.....																
							6,277	6,277	3,677	6,118		159		159		6,277			0		06/13/2027.
743917	L#	1		12/15/2017.	MBS PAYMENT.....		1,200	1,200	407	1,179		21		21		1,200			0		02/15/2036.
743917	M#	0		12/23/2017.	MBS PAYMENT.....		6,004	6,004	3,966	5,807		197		197		6,004			0		06/23/2022.
743917	M*	4		12/01/2017.	MBS PAYMENT.....		3,000	3,000	1,494	2,928		72		72		3,000			0		05/01/2030.
743917	M@	2		03/29/2017.	MBS PAYMENT.....		15,000	15,000	7,679	15,554		(554)		(554)		15,000			0		03/29/2022.
743917	N#	9		12/01/2017.	MBS PAYMENT.....		2,400	2,400	1,309	2,343		57		57		2,400			0		01/01/2027.
743917	N*	3		12/01/2017.	MBS PAYMENT.....		8,400	8,400	5,529	8,165		235		235		8,400			0		07/01/2024.
743917	P#	7		05/24/2017.	MBS PAYMENT.....		30,055	30,055	18,034	33,506		(3,451)		(3,451)		30,055			0		05/24/2022.
743917	P*	1		12/17/2017.	MBS PAYMENT.....		6,000	6,000	3,213	5,821		179		179		6,000			0		09/17/2021.
743917	Q#	6		12/01/2017.	MBS PAYMENT.....		12,000	12,000	4,505	11,802		198		198		12,000			0		08/01/2038.
743917	Q*	0		12/01/2017.	MBS PAYMENT.....		3,486	3,486	1,849	3,407		79		79		3,486			0		08/01/2030.
743917	Q@	8		12/01/2017.	MBS PAYMENT.....		9,600	9,600	5,231	9,386		214		214		9,600			0		06/01/2030.
743917	R#	5		12/15/2017.	MBS PAYMENT.....		7,800	7,800	3,985	7,625		175		175		7,800			0		02/15/2031.

SCHEDULE D - PART 4

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

E14.49

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
743917 R@ 7	PRUDENTIAL INSURANCE (LAMBERT).....	..	12/25/2017.	MBS PAYMENT.....	.....	.....9,720	9,720	4,961	9,464	.....	.....256	.....	.....256	.....	.....9,720	.....	.....	.....0	.....	05/25/2023.
743917 S* 8	PRUDENTIAL INSURANCE (WILLIAMS).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....4,800	4,800	3,035	4,663	.....	.....137	.....	.....137	.....	.....4,800	.....	.....	.....0	.....	08/01/2023.
743917 S@ 6	PRUDENTIAL INSURANCE (SCOTT).....	..	12/15/2017.	MBS PAYMENT.....	.....	.....4,323	4,323	2,292	4,199	.....	.....124	.....	.....124	.....	.....4,323	.....	.....	.....0	.....	10/15/2028.
743917 T# 3	PRUDENTIAL INSURANCE (BROWN).....	..	05/24/2017.	MBS PAYMENT.....	.....	.....11,000	11,000	4,042	11,245	.....	.....(245)	.....	.....(245)	.....	.....11,000	.....	.....	.....0	.....	05/24/2032.
743917 U# 1	PRUDENTIAL INSURANCE (WHITE).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....5,400	5,400	2,191	5,319	.....	.....81	.....	.....81	.....	.....5,400	.....	.....	.....0	.....	05/01/2038.
743917 U* 5	PRUDENTIAL INSURANCE (GRAYES).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	1,657	2,923	.....	.....77	.....	.....77	.....	.....3,000	.....	.....	.....0	.....	05/01/2030.
743917 V# 0	PRUDENTIAL INSURANCE (ROWE).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....5,585	5,585	3,863	5,413	.....	.....172	.....	.....172	.....	.....5,585	.....	.....	.....0	.....	12/01/2021.
743917 V@ 2	PRUDENTIAL INSURANCE (HEEKS).....	..	12/21/2017.	MBS PAYMENT.....	.....	.....4,200	4,200	1,832	4,119	.....	.....81	.....	.....81	.....	.....4,200	.....	.....	.....0	.....	12/21/2035.
743917 W# 9	PRUDENTIAL INSURANCE COMPANY (WHITE).....	..	12/02/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	756	1,764	.....	.....36	.....	.....36	.....	.....1,800	.....	.....	.....0	.....	05/02/2039.
743917 W* 3	PRUDENTIAL INSURANCE (SPARKS).....	..	12/05/2017.	MBS PAYMENT.....	.....	.....6,444	6,444	3,630	6,296	.....	.....148	.....	.....148	.....	.....6,444	.....	.....	.....0	.....	04/05/2037.
743917 W@ 1	PRUDENTIAL INSURANCE COMPANY (LINN).....	..	12/27/2017.	MBS PAYMENT.....	.....	.....2,142	2,142	1,159	2,037	.....	.....105	.....	.....105	.....	.....2,142	.....	.....	.....0	.....	10/27/2024.
743917 X* 2	PRUDENTIAL INSURANCE COMPANY (CHARLES).....	..	12/04/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,087	2,358	.....	.....42	.....	.....42	.....	.....2,400	.....	.....	.....0	.....	01/04/2040.
743917 X@ 0	PRUDENTIAL INSURANCE COMPANY (HEEKS).....	..	12/21/2017.	MBS PAYMENT.....	.....	.....5,337	5,337	2,243	5,208	.....	.....129	.....	.....129	.....	.....5,337	.....	.....	.....0	.....	03/21/2035.
743917 Y# 7	PRUDENTIAL INS CO OF AMERICA (MONROE).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....7,200	7,200	4,196	7,049	.....	.....151	.....	.....151	.....	.....7,200	.....	.....	.....0	.....	10/01/2030.
743917 Y* 1	PRUDENTIAL INS CO OF AMERICA (BRANNELLY).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....5,400	5,400	2,930	5,283	.....	.....117	.....	.....117	.....	.....5,400	.....	.....	.....0	.....	06/01/2030.
743917 Y@ 9	PRUDENTIAL INS CO OF AMERICA (GRAYES).....	..	12/01/2017.	MBS PAYMENT.....	.....	.....7,200	7,200	4,211	7,046	.....	.....154	.....	.....154	.....	.....7,200	.....	.....	.....0	.....	05/01/2030.
74432Q BC 8	PRUDENTIAL FINANCIAL INC.....	..	12/01/2017.	MATURITY.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	300,000	12/01/2017.
74456Q BR 6	PUBLIC SERVICE ELECTRIC.....	..	01/30/2017.	RBC CAPITAL MARKETS SECURITIES - US.....	.....	.....1,850,140	2,000,000	1,993,420	1,993,598	.....	.....49	.....	.....49	.....	.....1,993,647	.....	.....(143,507)	(143,507)	17,250	09/15/2026.
74625# AA 4	PURFOODS - DDTL.....	..	12/29/2017.	VARIOUS.....	.....	.....601	601	601	.....	.....	.....	.....0	.....	.....601	.....	.....	.....0	18	05/02/2021.	
74625# AB 2	PURFOODS - REV.....	..	12/06/2017.	CALLED BY ISSUER at 100.000.....	.....	.....137,064	137,064	137,064	54,223	.....	.....	.....	.....0	137,064	.....	.....	.....0	3,188	05/02/2021.	
74625# AC 0	PURFOODS - TL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....12,968	12,968	12,796	12,814	.....	.....154	.....	.....154	.....	.....12,968	.....	.....	.....0	522	05/02/2021.
747525 AK 9	QUALCOMM INC.....	..	02/03/2017.	GOLDMAN SACHS.....	.....	.....51,610	50,000	44,287	44,360	.....	.....7	.....	.....7	.....	.....44,367	.....	.....7,243	7,243	485	05/20/2045.
74840L AA 0	QUICKEN LOANS INC.....	..	07/11/2017.	VARIOUS.....	.....	.....307,900	300,000	295,875	296,340	.....	.....176	.....	.....176	.....	.....296,517	.....	.....11,384	11,384	10,784	05/01/2025.
74844* AB 1	QUICKBASE - TL B.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	.....17,464	17,464	17,286	8,592	.....	.....178	.....	.....178	.....	.....17,464	.....	.....	.....0	713	04/01/2022.
748940 AA 1	RALI 2006-QS7 A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....488,851	794,381	557,621	511,741	.....	.....(22,890)	.....	.....(22,890)	.....	.....488,851	.....	.....	.....0	26,399	06/25/2036.
748940 AD 5	RALI 2006-QS7 A4.....	..	12/25/2017.	MBS PAYMENT.....	.....	.....80,079	130,128	67,431	78,887	.....	.....1,192	.....	.....1,192	.....	.....80,079	.....	.....	.....0	984	06/25/2036.
74913G AX 3	QWEST CORP.....	..	07/26/2017.	RBC CAPITAL MARKETS SECURITIES - US.....	.....	.....4,386,332	3,961,000	4,474,953	4,399,395	.....	.....(47,462)	.....	.....(47,462)	.....	.....4,351,933	.....	.....34,399	34,399	178,245	12/01/2021.
749228 AJ 1	RALI 2006-QS4 A9.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....248,496	332,488	242,886	242,886	.....	.....(5,215)	.....	.....(5,215)	.....	.....237,671	.....	.....10,825	10,825	9,940	04/25/2036.
74922Q AA 0	RALI 2006-QA8 A1.....	..	12/25/2017.	MBS PAYMENT.....	.....	.....55,344	54,794	19,055	50,566	.....	.....4,778	.....	.....4,778	.....	.....55,344	.....	.....	.....0	324	09/25/2036.
74922W AB 5	RALI 2007-QH3 A2.....	..	12/25/2017.	MBS PAYMENT.....	.....	.....53,768	194,760	122,778	.....	.....	.....(10,471)	.....	.....(10,471)	.....	.....53,768	.....	.....	.....0	615	04/25/2037.
74923L AC 6	RALI 2007-QO4 A2.....	..	12/25/2017.	MBS PAYMENT.....	.....	.....400,720	700,649	189,757	386,489	.....	.....14,231	.....	.....14,231	.....	.....400,720	.....	.....	.....0	4,510	05/25/2047.
74924N AF 4	RASC 2007-KS4 M2S.....	..	09/25/2017.	MBS PAYMENT.....	.....	.....	.....201,187	66,045	.....	.....	.....8,944	.....	.....8,944	.....	.....	.....	.....	.....0	1,210	05/25/2037.
74928B AA 7	RBSGC 2008-B A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....614,700	821,156	610,584	613,423	.....	.....1,277	.....	.....1,277	.....	.....614,700	.....	.....	.....0	27,604	06/25/2037.
74928D AX 3	RBSSP 2009-1 8A2.....	..	05/15/2017.	VARIOUS.....	.....	.....3,277,752	4,835,134	2,863,546	2,863,546	.....	.....	.....	.....0	.....	.....2,863,546	.....	.....414,206	414,206	143,552	02/26/2037.
74928X DE 8	RBSSP 2009-6 17A3.....	..	07/18/2017.	VARIOUS.....	.....	.....505,121	593,641	485,625	485,625	.....	.....2,991	.....	.....2,991	.....	.....488,616	.....	.....16,505	16,505	29,221	06/26/2037.
74955E AA 7	RGS (I&M) FUNDING CORP.....	..	12/07/2017.	SINK.....	.....	.....4,316	4,316	5,395	4,393	.....	.....(77)	.....	.....(77)	.....	.....4,316	.....	.....	.....0	322	12/07/2021.
749575 AG 1	RFMSI 2006-SA3 3A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....387,891	410,559	269,825	370,845	.....	.....17,046	.....	.....17,046	.....	.....387,891	.....	.....	.....0	9,490	09/25/2036.
749580 AA 4	RFMSI 2007-S5 A1.....	..	12/01/2017.	MBS PAYMENT.....	.....	.....421,118	582,440	450,708	427,257	.....	.....(6,139)	.....	.....(6,139)	.....	.....421,118	.....	.....	.....0	18,412	05/25/2037.

SCHEDULE D - PART 4

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

E14.50

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74958F	AA	1		12/01/2017.	MBS PAYMENT.....		691,291	857,040	751,460	704,224		(12,932)		(12,932)		691,291			0	24,084	11/25/2036.
74993#	AB	6		12/29/2017.	VARIOUS.....		14,923	14,923	14,723			166		166		14,923			0	535	09/01/2021.
74993#	AC	4		02/28/2017.	VARIOUS.....		13,902	13,902	13,902	13,902				0		13,902			0	96	09/01/2021.
74993#	AD	2		12/29/2017.	CALLED BY ISSUER at 100.000.....		1,337	1,337	1,337	1,337				0		1,337			0	58	09/01/2021.
75114N	AA	2		12/25/2017.	MBS PAYMENT.....		156,858	156,858	70,586	154,319		2,539		2,539		156,858			0	911	07/25/2046.
751155	AA	0		12/01/2017.	MBS PAYMENT.....		1,209	2,127	473	1,157		52		52		1,209			0	74	08/25/2036.
75115A	AD	3		12/25/2017.	MBS PAYMENT.....		89,392	131,819	68,607	87,677		1,715		1,715		89,392			0	964	08/25/2036.
75115G	AB	4		12/26/2017.	MBS PAYMENT.....		327,951	426,757	287,795			81		81		327,951			0	2,017	12/25/2036.
75115Y	AB	5		12/25/2017.	MBS PAYMENT.....		339,069	898,408	249,288	133,612		9,721		9,721		339,069			0	4,754	02/25/2047.
75116C	AF	3		12/01/2017.	MBS PAYMENT.....		797,263	1,107,338	836,557	815,555		(18,292)		(18,292)		797,263			0	32,337	04/25/2037.
75116F	BH	1		12/01/2017.	MBS PAYMENT.....		417,947	616,653	468,347	431,197		(13,250)		(13,250)		417,947			0	20,177	07/25/2037.
75405R	AA	1		12/20/2017.	MBS PAYMENT.....		58,080	58,080	53,457	58,113		(33)		(33)		58,080			0	560	03/23/2024.
75405R	AC	7		10/23/2017.	MBS PAYMENT.....		19,065	19,065	18,150			115		115		19,065			0	129	03/23/2024.
754730	AF	6		05/18/2017.	BANK AMERICA.....		73,290	70,000	71,891					0		71,891		1,400	1,400	1,196	07/15/2046.
755111	AJ	0		05/12/2017.	CALLED BY ISSUER at 104.610.....		1,046,100	1,000,000	1,108,235	1,014,526		31,574		31,574		1,046,100			0	44,438	03/15/2018.
75975#	AA	7		07/03/2017.	CALLED BY ISSUER at 100.000.....		924	924	924	700				0		924			0	20	07/22/2022.
75975#	AB	5		07/28/2017.	VARIOUS.....		22,454	22,454	22,454	22,454				0		22,454			0	584	07/22/2022.
75975#	AC	3		10/02/2017.	CALLED BY ISSUER at 100.000.....		10,082	10,082	9,922	5,463		139		139		10,082			0	316	07/22/2022.
759950	EL	8		12/01/2017.	MBS PAYMENT.....		814,577	814,577	638,475	802,624		11,953		11,953		814,577			0	19,864	02/25/2035.
759950	FE	3		12/01/2017.	MBS PAYMENT.....		244,356	244,356	219,004	243,201		1,155		1,155		244,356			0	6,880	05/25/2035.
760985	K2	6		10/01/2017.	MBS PAYMENT.....		452,150	452,150	376,619	412,324		39,826		39,826		452,150			0	20,385	12/25/2033.
760985	US	8		12/01/2017.	MBS PAYMENT.....		36,864	36,864	30,067	35,917		947		947		36,864			0	755	03/25/2033.
760985	W8	0		12/01/2017.	MBS PAYMENT.....		142,125	142,125	127,913	141,265		861		861		142,125			0	3,382	11/25/2031.
760985	WZ	0		12/01/2017.	MBS PAYMENT.....		15,315	15,315	8,577	12,945		2,371		2,371		15,315			0	274	04/25/2033.
760985	YV	7		02/01/2017.	MBS PAYMENT.....		18,419	18,419	17,274	17,983		436		436		18,419			0	161	06/25/2033.
76110H	7D	5		12/01/2017.	MBS PAYMENT.....		175,172	175,172	103,789	168,320		6,852		6,852		175,172			0	3,470	07/25/2035.
76110H	QM	4		02/01/2017.	MBS PAYMENT.....		709,163	709,163	499,960	509,402		199,761		199,761		709,163			0	6,766	02/25/2034.
76110H	YY	9		12/01/2017.	MBS PAYMENT.....		8,599	236,967	64,894	12,295		(3,695)		(3,695)		8,599			0	1,711	09/25/2034.
76110W	NH	5		02/01/2017.	MBS PAYMENT.....		48,183	48,183	42,401	44,648		3,535		3,535		48,183			0	484	04/25/2032.
76110W	QQ	2		04/01/2017.	MBS PAYMENT.....		2,941,150	2,941,150	2,606,594	2,807,760		133,391		133,391		2,941,150			0	53,382	04/25/2033.
76110W	R4	0		12/25/2017.	MBS PAYMENT.....		627,626	627,626	230,583	230,674		(18,741)		(18,741)		211,933		(211,933)	(211,933)		03/25/2035.
76110W	RQ	1		12/01/2017.	MBS PAYMENT.....		178,607	178,607	163,596	171,184		7,423		7,423		178,607			0	3,504	05/25/2033.
76110W	UX	2		12/01/2017.	MBS PAYMENT.....		125,323	125,323	99,443	120,594		4,729		4,729		125,323			0	2,990	12/25/2033.
761118	AZ	1		12/01/2017.	MBS PAYMENT.....		468,747	549,629	487,010	474,503		(5,756)		(5,756)		468,747			0	15,217	06/25/2035.
761118	BB	3		12/01/2017.	MBS PAYMENT.....		364,255	427,107	383,250	368,995		(4,739)		(4,739)		364,255			0	11,825	06/25/2035.
761118	GW	2		12/01/2017.	MBS PAYMENT.....		854,271	997,263	844,774	844,774		(34,337)		(34,337)		810,437		43,834	43,834	23,121	09/25/2035.
761118	JJ	8		12/01/2017.	MBS PAYMENT.....		386,455	492,486	432,727	396,187		(9,732)		(9,732)		386,455			0	16,387	09/25/2035.
761118	TB	4		12/01/2017.	MBS PAYMENT.....		29,558	40,001	10,702	28,245		1,312		1,312		29,558			0	892	01/25/2036.
761119	AS	5		12/01/2017.	MBS PAYMENT.....		411,896	461,726	377,761	377,761		16,620		16,620		394,381		17,515	17,515	14,832	08/25/2036.
761119	AV	8		12/01/2017.	MBS PAYMENT.....		73,151	82,057	30,794	56,937		16,214		16,214		73,151			0	2,636	08/25/2036.
76111X	UT	8		04/25/2017.	MBS PAYMENT.....		3,768,422	3,768,422	3,857,922	3,807,488		(39,066)		(39,066)		3,768,422			0	68,166	05/25/2035.

SCHEDULE D - PART 4

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

E14.51

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description									Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
761120 AC 8	RAST 2007-A2 1A3.....	12/01/2017.	MBS PAYMENT.....	135,020	139,073	86,305	131,651	3,369	3,369	135,020								0	4,071	04/25/2037.	
76112B GM 6	RAMP 2004-SL4 A3.....	12/01/2017.	MBS PAYMENT.....	117,878	117,878	116,184	119,282	(1,403)	(1,403)	117,878								0	3,536	07/25/2032.	
76112B HY 9	RAMP 2005-RS1 A16.....	12/01/2017.	MBS PAYMENT.....	46,606	46,606	43,742	46,243	363	363	46,606								0	1,033	01/25/2035.	
76112B L8 1	RAMP 2005-RS9 A14.....	12/25/2017.	VARIOUS.....	623,941	627,489	505,197	613,572	10,369	10,369	623,941								0	4,286	11/25/2035.	
76112B MQ 0	RAMP 2005-SL1 A5.....	12/01/2017.	MBS PAYMENT.....	156,155	162,842	146,426	153,245	2,910	2,910	156,155								0	3,462	05/25/2032.	
76113A BJ 9	RASC 2006-KS3 A14.....	12/25/2017.	MBS PAYMENT.....	289,765	289,750	174,212	274,780	14,985	14,985	289,765								0	2,074	04/25/2036.	
76113T AH 3	RAST 2006-A11 1AX.....	12/25/2017.	VARIOUS.....		41,304	27,352		(27,352)	(27,352)									0	7,196	10/25/2036.	
76114H AM 7	RAST 2007-A5 2A5.....	12/01/2017.	MBS PAYMENT.....	637,000	726,515	572,403	572,403	(20,265)	(20,265)	552,138							84,862	84,862	74,508	05/25/2037.	
76116R AD 3	RSMLT 2006-1 A2B.....	12/25/2017.	MBS PAYMENT.....	34,368	34,368	12,296	33,815	553	553	34,368								0	243	02/25/2036.	
76116R AE 1	RSMLT 2006-1 A2C.....	12/25/2017.	MBS PAYMENT.....	85,269	85,269	30,510	83,881	1,388	1,388	85,269								0	650	03/25/2036.	
76116R AF 8	RSMLT 2006-1 A2D.....	12/25/2017.	MBS PAYMENT.....	294,294	294,294	119,703	290,642	3,653	3,653	294,294								0	2,578	02/25/2036.	
761713 BE 5	REYNOLDS AMERICAN INC.....	07/12/2017.	JEFFERIES & CO.....	50,467	49,000	48,991	48,994	1	1	48,995							1,472	1,472	951	06/12/2020.	
762009 AR 9	RFMSI 2007-S6 1A16.....	12/01/2017.	MBS PAYMENT.....	405,517	491,980	413,449	412,281	(6,764)	(6,764)	405,517								0	14,288	06/25/2037.	
76716X AA 0	RIO OIL FINANCE TRUST.....	11/06/2017.	SINK.....	105,110	105,110	105,108	104,981	129	129	105,110								0	5,662	07/06/2024.	
77426N AA 1	ROCKW 2007-1A A11A.....	05/02/2017.	MBS PAYMENT.....	2,696,210	2,696,210	2,117,603	2,573,011	123,199	123,199	2,696,210								0	13,158	08/01/2024.	
774341 AE 1	ROCKWELL COLLINS INC.....	07/28/2017.	FIDELITY CAPITAL MARKETS.....	10,477	10,000	9,971	9,979	2	2	9,980							496	496	233	12/15/2023.	
779382 AS 9	ROWAN COMPANIES INC.....	04/06/2017.	CREDIT SUISSE.....	440,000	550,000	385,000	386,627	435	435	387,062							52,938	52,938	23,774	01/15/2044.	
784932 A* 6	SABA SOFTWARE - TL.....	11/30/2017.	VARIOUS.....	5,759	5,759	5,697		62	62	5,759								0	211	05/01/2023.	
78571Y AQ 3	SABRE INC.....	12/29/2017.	VARIOUS.....	3,744	3,744	3,706	3,742	2	2	3,744								0	136	02/19/2019.	
79548K H7 6	SBM7 1999-2 AII.....	12/01/2017.	MBS PAYMENT.....	7,404	7,404	7,599	7,388	16	16	7,404								0	262	02/25/2029.	
79549A KG 3	SBM7 2002-WMC1 M2.....	12/25/2017.	MBS PAYMENT.....	199,522	199,522	142,794	199,525	(3)	(3)	199,522								0	4,539	01/25/2032.	
797440 BT 0	SAN DIEGO G & E.....	08/01/2017.	SINK.....	47,142	47,142	47,142	47,142		0	47,142								0	677	02/01/2022.	
79979* AA 9	SANDBOX STUDIO TL.....	09/29/2017.	VARIOUS.....	30,941	30,941	30,337	30,424	516	516	30,941								0	1,817	01/26/2021.	
80282K AE 6	SANTANDER HOLDINGS USA.....	10/19/2017.	GOLDMAN SACHS.....	20,916	20,000	19,992	19,993	1	1	19,994							923	923	1,140	07/17/2025.	
80284L AE 2	SDART 2015-3 B.....	12/15/2017.	MBS PAYMENT.....	1,275,914	1,275,914	1,277,010		(370)	(370)	1,275,914								0	4,080	04/15/2020.	
80382S AL 2	SASNM 2003-BC2 C.....	12/27/2017.	VARIOUS.....	78,371	78,371	65,615	77,712	658	658	78,371								0	1,638	02/27/2033.	
80557D AA 8	SAST 2005-1 ES.....	12/25/2017.	INTEREST ONLY PAYMENT.....			27,698	27,195	(27,195)	(27,195)									0	3,351	05/25/2035.	
81105# AA 8	BIC GRAPHIC USA MANUFACTURING CO. INC.....	09/29/2017.	CALLED BY ISSUER at 100.000.....	29,400	29,400	28,898		502	502	29,400								0	468	06/30/2022.	
81376V AC 1	SABR 2006-FR2 A3.....	12/25/2017.	MBS PAYMENT.....	344,888	344,888	125,022	337,168	7,720	7,720	344,888								0	2,695	03/25/2036.	
81377A AE 2	SABR 2006-HE2 A2D.....	12/25/2017.	MBS PAYMENT.....	630,779	630,779	329,582	618,765	12,014	12,014	630,779								0	4,472	07/25/2036.	
81377J AB 9	SABR 2007-HE1 A2A.....	12/25/2017.	MBS PAYMENT.....	1,087,669	1,087,667	346,694	1,074,576	13,093	13,093	1,087,669								0	6,289	12/25/2036.	
81377J AE 3	SABR 2007-HE1 A2D.....	12/25/2017.	MBS PAYMENT.....	504,996	504,996	181,483	500,223	4,772	4,772	504,996								0	3,354	12/25/2036.	
81378E AA 1	SABR 2007-BR4 A2A.....	12/25/2017.	MBS PAYMENT.....	4,458	4,458	3,003			0	4,458								0	5	05/25/2037.	
81378E AB 9	SABR 2007-BR4 A2B.....	12/25/2017.	MBS PAYMENT.....	351,161	351,161	157,583	341,998	9,163	9,163	351,161								0	2,192	05/25/2037.	
81752N AA 7	BCRR 2014-FRR1 A716.....	02/06/2017.	ROBERT W. BAIRD & CO.....	17,575,228	22,890,000	14,838,291	15,803,582	137,530	137,530	15,941,112							1,634,117	1,634,117		08/26/2047.	
81753R AA 7	RRT 2014-1 A.....	02/16/2017.	BANK AMERICA.....	4,276,193	6,203,000	3,440,727	3,578,751	38,527	38,527	3,617,278							658,915	658,915		05/25/2047.	
81753R AC 3	RRT 2014-1 B.....	02/16/2017.	BANK AMERICA.....	5,348,350	8,260,000	4,331,338	4,522,017	53,351	53,351	4,575,368							772,982	772,982		05/25/2047.	
828807 CY 1	SIMON PROPERTY GROUP LP.....	03/01/2017.	WELLS FARGO SECURITIES LLC.....	1,969,040	2,000,000	1,994,740	1,994,789	84	84	1,994,874							(25,834)	(25,834)	18,597	11/30/2026.	
83611M AQ 1	SVHE 2003-2 A2.....	12/25/2017.	MBS PAYMENT.....	487,838	487,837	304,898	462,401	25,436	25,436	487,838								0	6,079	11/25/2033.	
83611M PH 5	SVHE 2006-OPT3 2A3.....	12/25/2017.	MBS PAYMENT.....	559,534	559,534	493,789	551,152	8,382	8,382	559,534								0	3,478	06/25/2036.	
83612Q AC 2	SVHE 2007-NS1 A3.....	12/25/2017.	MBS PAYMENT.....	958,718	958,718	389,479	902,103	56,614	56,614	958,718								0	5,875	01/25/2037.	
83612T AE 2	SVHE 2007-OPT1 2A4.....	12/25/2017.	MBS PAYMENT.....	364,054	364,054	143,119	354,503	9,551	9,551	364,054								0	2,531	06/25/2037.	

SCHEDULE D - PART 4

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

E14.52

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
842587 CV 7		SOUTHERN CO.....	..	03/29/2017.	GOLDMAN SACHS.....		4,781,100	5,000,000	4,981,900	4,982,974		394		394		4,983,368		(202,268)	(202,268)	139,479	07/01/2026.
84611@ AB 9		SOVOS COMPLIANCE TL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		30,757	30,757	30,210	30,249		508		508		30,757				1,551	03/01/2022.
84611@ AC 7		SOVOS COMPLIANCE TL2.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		1,296	1,296	1,280			16		16		1,296				16	03/01/2022.
84751N AB 0		SURF 2006-BC5 A2A.....	..	01/27/2017.	VARIOUS.....		783,538	1,221,845	751,435	752,116		2,092		2,092		754,208		29,330	29,330	1,012	11/25/2037.
84751P LM 9		SURF 2006-BC2 A2B.....	..	12/01/2017.	MBS PAYMENT.....		74,170	74,170	39,132	39,132				0		39,132		35,038	35,038	1,224	02/25/2037.
84754* AA 0		ELITE FOAM TL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		142,668	142,668	139,750	139,942		2,726		2,726		142,668				7,243	01/15/2021.
84860Y AA 6		SPMF 2014-2A A.....	..	12/01/2017.	MBS PAYMENT.....		25,522	25,522	28,570	25,766		(244)		(244)		25,522				804	03/20/2042.
84861A AA 7		SPMF 2014-3A A.....	..	12/01/2017.	MBS PAYMENT.....		1,036	1,036	1,137	1,043		(6)		(6)		1,036				32	03/20/2042.
85685* AC 7		STATE FARM MUT AUTO INS CO (LASHLEE)....	..	08/07/2017.	MBS PAYMENT.....		15,000	15,000	10,953	14,725		275		275		15,000					08/07/2020.
86212U AA 4		STR 2013-1A A1.....	..	12/20/2017.	MBS PAYMENT.....		1,843	1,843	1,802	1,836		7		7		1,843				42	03/20/2043.
86213A AA 7		STR 2013-3A A1.....	..	12/20/2017.	MBS PAYMENT.....		51,622	51,622	51,782	51,584		39		39		51,622				1,195	11/20/2043.
86213B AA 5		STR 2014-1A A1.....	..	12/20/2017.	MBS PAYMENT.....		20,000	20,000	20,113	19,988		12		12		20,000				456	04/20/2044.
863576 AC 8		SASC 2005-5 1A3.....	..	12/01/2017.	MBS PAYMENT.....		867,865	867,675	817,783	866,021		1,844		1,844		867,865				29,249	04/25/2035.
863576 AH 7		SASC 2005-5 2A4.....	..	12/01/2017.	MBS PAYMENT.....		690,156	690,156	462,404	668,276		21,880		21,880		690,156				18,751	04/25/2035.
863579 B3 1		SARM 2005-21 2A.....	..	12/01/2017.	MBS PAYMENT.....		2,702,653	2,923,059	2,617,342	2,617,342		4,194		4,194		2,621,537		81,116	81,116	52,819	11/25/2035.
863579 BC 1		SARM 2004-12 B1.....	..	12/25/2017.	MBS PAYMENT.....		325,066	325,066	92,034	315,249		9,817		9,817		325,066				2,743	09/25/2034.
863579 C6 3		SARM 2005-21 7A1.....	..	12/01/2017.	MBS PAYMENT.....		699,829	761,522	624,627	693,059		6,769		6,769		699,829				12,315	11/25/2035.
863579 ET 1		SARM 2004-16 5A2.....	..	12/01/2017.	MBS PAYMENT.....		143,233	143,233	138,220	142,209		1,024		1,024		143,233				2,355	11/25/2034.
863579 L4 8		SARM 2005-23 3A1.....	..	12/01/2017.	MBS PAYMENT.....		53,756	60,085	42,337	52,522		1,234		1,234		53,756				1,151	01/25/2036.
863579 Y6 9		SARM 2006-3 4A.....	..	12/01/2017.	MBS PAYMENT.....		514,735	566,334	538,252	399,922		8,677		8,677		408,599		106,135	106,135	8,426	04/25/2036.
863579 ZE 1		SARM 2005-20 1A1.....	..	12/01/2017.	MBS PAYMENT.....		6,557	8,513	4,438	7,168		(611)		(611)		6,557				167	10/25/2035.
86358E FB 7		SAIL 2003-BC13 M1.....	..	11/25/2017.	MBS PAYMENT.....		47,770	47,770	38,813	46,236		1,535		1,535		47,770				458	11/25/2033.
86358E FV 3		SAIL 2003-BC12 B.....	..	06/01/2017.	VARIOUS.....		66,046	61,315	37,854	52,129		13,886		13,886		66,016		31	31	882	11/25/2033.
86358E PD 2		SAIL 2004-10 M2.....	..	02/16/2017.	JANNEY MONTGOMERY SCOTT.....		3,161,378	3,939,411	1,945,084	2,079,749		9,725		9,725		2,089,475		1,071,903	1,071,903	15,522	11/25/2034.
86358R C2 1		SASC 2002-9 A2.....	..	12/25/2017.	MBS PAYMENT.....		115,223	115,223	88,433	112,084		3,138		3,138		115,223				701	10/25/2027.
86359A G3 1		SASC 2003-24A 1A1.....	..	12/01/2017.	MBS PAYMENT.....		149,986	149,986	106,865	146,711		3,275		3,275		149,986				2,199	07/25/2033.
86359A WK 5		SASC 2003-18XS A5.....	..	12/01/2017.	MBS PAYMENT.....		624,410	624,410	565,871	616,770		7,640		7,640		624,410				17,954	06/25/2033.
86359B 2F 7		SASC 2005-2XS 1A5A.....	..	12/01/2017.	MBS PAYMENT.....		89,518	89,518	68,481	86,514		3,004		3,004		89,518				2,398	02/25/2035.
86359B 4W 8		SASC 2005-4XS 1A5A.....	..	12/01/2017.	MBS PAYMENT.....		416,359	416,359	400,745	411,662		4,697		4,697		416,359				8,439	03/25/2035.
86359B QC 8		SARM 2004-5 B1.....	..	07/25/2017.	VARIOUS.....		1,176,985	1,184,336	965,234	961,931		215,054		215,054		1,176,985				28,401	05/25/2034.
86359B U2 5		SASC 2004-23XS 1A4.....	..	12/01/2017.	MBS PAYMENT.....		30,161	30,161	28,803	29,756		405		405		30,161				699	01/25/2035.
86359B UJ 8		SASC 2004-11XS 2A2.....	..	12/01/2017.	MBS PAYMENT.....		447,602	447,602	430,817	431,565		16,037		16,037		447,602				12,048	06/25/2034.
86359D KA 4		SASC 2005-14 4A1.....	..	12/01/2017.	MBS PAYMENT.....		890,122	908,590	881,036	890,591		(469)		(469)		890,122				26,730	07/25/2035.
86359D NP 8		SASC 2005-15 2A5.....	..	12/01/2017.	MBS PAYMENT.....		430,160	463,504	424,870	426,092		4,068		4,068		430,160				14,000	08/25/2035.
86359D QL 4		SASC 2005-16 1A2.....	..	12/01/2017.	MBS PAYMENT.....		570,608	583,155	526,768	566,082		4,526		4,526		570,608				18,481	09/25/2035.
86359D QM 2		SASC 2005-16 1A3.....	..	12/01/2017.	MBS PAYMENT.....		269,726	275,657	237,694	266,402		3,324		3,324		269,726				8,736	09/25/2035.
86359D SN 8		SASC 2005-17 4A4.....	..	12/01/2017.	MBS PAYMENT.....		458,818	458,818	437,024	458,093		725		725		458,818				8,240	10/25/2035.
86359D UN 5		LXS 2005-5N 1A3.....	..	12/25/2017.	MBS PAYMENT.....		1,310,394	1,310,393	825,548	1,256,475		53,919		53,919		1,310,394				10,510	11/25/2035.
86360K AY 4		SAMI 2006-AR3 23A1.....	..	12/01/2017.	MBS PAYMENT.....		6,829	6,829	3,346	6,499		331		331		6,829				109	05/25/2036.
86360Q AC 9		SAMI 2006-AR4 2A2.....	..	12/25/2017.	MBS PAYMENT.....		5,937	13,960	2,401	4,855		1,082		1,082		5,937				91	06/25/2036.
86361H AH 7		SAMI 2006-AR7 A5.....	..	12/25/2017.	MBS PAYMENT.....		93,291	230,035	95,238	104,194		(10,902)		(10,902)		93,291				1,249	08/25/2036.
86362X AB 4		SAMI 2007-AR1 1A2.....	..	12/25/2017.	MBS PAYMENT.....		4,596	11,752	1,826	1,488		3,109		3,109		4,596				82	01/25/2037.

SCHEDULE D - PART 4

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

E14.53

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n								11	12	13	14	15						
CUSIP Identification	Description			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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86362Y AD 8	SASC 2007-BC2 A4.....		12/25/2017.	MBS PAYMENT.....		705,354	705,354	448,313	690,966		14,387		14,387		705,354			0	4,232	03/25/2037.	
86364D AA 8	SARM 2007-7 1A1.....		12/25/2017.	MBS PAYMENT.....		102,735	102,735	55,278	98,472		4,263		4,263		102,735			0	854	08/25/2037.	
86364J AD 9	SARM 2007-9 2A1.....		12/01/2017.	MBS PAYMENT.....		47,889	51,168	19,766	44,473		3,417		3,417		47,889			0	1,000	10/25/2047.	
86765L AG 2	SUNOCO LP/FINANCE CORP.....		08/02/2017.	VARIOUS.....		1,057,205	1,000,000	1,000,000	1,000,000				0		1,000,000		57,205	57,205	54,188	04/01/2023.	
86789M AN 7	STALT 2005-1F 2A3.....		12/01/2017.	MBS PAYMENT.....		840,277	930,366	673,769	817,072		23,205		23,205		840,277			0	23,579	12/25/2035.	
86803V AC 3	STAT 2015-1A A3.....		12/16/2017.	MBS PAYMENT.....		1,815,129	1,815,129	1,815,808		(988)		(988)		1,815,129			0	11,624	09/16/2019.		
87151# AA 8	SYMETRA LIFE INSURANCE (WILLIAMS).....		12/28/2017.	MBS PAYMENT.....		7,832	7,832	4,808	7,604		228		228		7,832			0		12/30/2023.	
87151# AB 6	SYMETRA LIFE INSURANCE (GARRETT).....		12/09/2017.	MBS PAYMENT.....		5,335	5,335	2,473	5,228		107		107		5,335			0		07/09/2034.	
87151# AD 2	SYMETRA LIFE INSURANCE (ANDRADE).....		09/02/2017.	MBS PAYMENT.....		17,500	17,500	9,864	18,170		(670)		(670)		17,500			0		09/02/2022.	
87151# AF 7	SYMETRA LIFE INSURANCE (MCDONALD).....		07/20/2017.	MBS PAYMENT.....		20,000	20,000	12,500	20,705		(705)		(705)		20,000			0		07/20/2020.	
87151# AG 5	SYMETRA LIFE INSURANCE (GRIFFIN).....		12/11/2017.	MBS PAYMENT.....		4,800	4,800	2,879	4,667		133		133		4,800			0		04/11/2027.	
87151# AJ 9	SYMETRA LIFE INSURANCE (BROWN).....		12/01/2017.	MBS PAYMENT.....		3,000	3,000	1,768	2,917		83		83		3,000			0		02/01/2022.	
87151# AK 6	SYMETRA LIFE INSURANCE (MCROBERTS).....		06/27/2017.	MATURITY.....		70,000	70,000	47,315	67,587		2,413		2,413		70,000			0		06/27/2017.	
87151# AM 2	SYMETRA LIFE INSURANCE (EARMEST).....		12/10/2017.	MBS PAYMENT.....		3,600	3,600	1,983	3,511		89		89		3,600			0		10/10/2030.	
87151# AN 0	SYMETRA LIFE INSURANCE (MARSHALL).....		12/01/2017.	MBS PAYMENT.....		3,892	3,892	2,457	3,784		107		107		3,892			0		02/01/2025.	
87151# AP 5	SYMETRA LIFE INSURANCE (AIKEN).....		12/13/2017.	MBS PAYMENT.....		6,000	6,000	3,204	5,861		140		140		6,000			0		12/13/2030.	
87151# AS 9	SYMETRA LIFE INSURANCE (KATES).....		02/05/2017.	MATURITY.....		75,000	75,000	53,073	74,500		500		500		75,000			0		02/05/2017.	
87151# AU 4	SYMETRA LIFE INSURANCE (PILCHER).....		02/01/2017.	MBS PAYMENT.....		15,000	15,000	7,164	16,530		(1,530)		(1,530)		15,000			0		02/01/2027.	
87151# AV 2	SYMETRA LIFE INSURANCE (CORDOVA).....		08/09/2017.	MBS PAYMENT.....		20,000	20,000	7,657	21,708		(1,708)		(1,708)		20,000			0		08/09/2037.	
87151# AX 8	SYMETRA LIFE INSURANCE (WRIGHT).....		12/27/2017.	MBS PAYMENT.....		6,000	6,000	3,519	5,850		150		150		6,000			0		12/27/2027.	
87151# AY 6	SYMETRA LIFE INSURANCE (ZWEBEN).....		12/01/2017.	MBS PAYMENT.....		5,700	5,700	3,899	5,538		162		162		5,700			0		06/01/2023.	
87151# BC 3	SYMETRA LIFE INSURANCE (STOKES).....		12/09/2017.	MBS PAYMENT.....		16,229	16,229	12,567	15,604		625		625		16,229			0		01/09/2019.	
87151# BD 1	SYMETRA LIFE INSURANCE (LEHMAN).....		12/15/2017.	MBS PAYMENT.....		8,400	8,400	4,823	8,186		214		214		8,400			0		08/15/2027.	
87151# BE 9	SYMETRA LIFE INSURANCE (SIMON).....		12/01/2017.	MBS PAYMENT.....		2,916	2,916	1,646	2,860		56		56		2,916			0		08/01/2033.	
87151# BF 6	SYMETRA LIFE INSURANCE (CAVAZOS).....		12/01/2017.	MBS PAYMENT.....		6,846	6,846	4,416	6,658		188		188		6,846			0		12/01/2023.	
87151# BG 4	SYMETRA LIFE INSURANCE (SIMON).....		12/01/2017.	MBS PAYMENT.....		6,360	6,360	3,964	6,205		155		155		6,360			0		07/01/2028.	
87151# BH 2	SYMETRA LIFE INSURANCE (SHESKEY).....		12/13/2017.	MBS PAYMENT.....		2,400	2,400	1,178	2,343		57		57		2,400			0		08/13/2028.	
87151# BJ 8	SYMETRA LIFE INSURANCE (POTECHKO).....		06/04/2017.	MATURITY.....		100,000	100,000	70,535	97,060		2,940		2,940		100,000			0		06/04/2017.	
87151# BM 1	SYMETRA LIFE INSURANCE (SAUCEDA).....		12/23/2017.	MBS PAYMENT.....		5,820	5,820	3,681	5,656		164		164		5,820			0		07/23/2024.	
87151# BQ 2	SYMETRA LIFE INSURANCE COMPANY (SIMS).....		12/03/2017.	MBS PAYMENT.....		12,000	12,000	7,860	11,637		363		363		12,000			0		10/03/2023.	
87151# BR 0	SYMETRA LIFE INSURANCE (LUDVIGSON).....		12/01/2017.	MBS PAYMENT.....		6,684	6,684	4,844	6,487		197		197		6,684			0		03/01/2022.	
87151# BS 8	SYMETRA LIFE INSURANCE COMPANY (RICE).....		12/18/2017.	MBS PAYMENT.....		2,400	2,400	1,389	2,352		48		48		2,400			0		09/18/2031.	
87151# BU 3	SYMETRA LIFE INSURANCE COMPANY (MYERS).....		12/18/2017.	MBS PAYMENT.....		355	355	183	338		17		17		355			0		11/18/2028.	
87151# BV 1	SYMETRA LIFE INSURANCE COMPANY (RICE).....		12/25/2017.	MBS PAYMENT.....		13,550	13,550	7,355	13,839		(289)		(289)		13,550			0		02/25/2030.	
87151# BW 9	SYMETRA LIFE INSURANCE CO. (MCDONALD).....		07/20/2017.	MBS PAYMENT.....		2,500	2,500	1,239	2,448		52		52		2,500			0		07/20/2023.	
87151# BY 5	SYMETRA LIFE INS CO (CARRASCO).....		12/25/2017.	MBS PAYMENT.....		7,200	7,200	4,549	7,010		190		190		7,200			0		02/25/2025.	
87151# CB 4	SYMETRA LIFE INS CO (MCDANIEL).....		12/26/2017.	MBS PAYMENT.....		1,433	1,433	372	1,416		17		17		1,433			0		10/26/2041.	
87151# CC 2	SYMETRA LIFE INS CO (KENDALL).....		12/26/2017.	MBS PAYMENT.....		3,600	3,600	1,770	3,528		72		72		3,600			0		04/26/2034.	
87151# CD 0	SYMETRA LIFE INS CO (KELLEY).....		12/16/2017.	MBS PAYMENT.....		15,000	15,000	11,890	14,467		533		533		15,000			0		06/16/2019.	
87151# CF 5	SYMETRA LIFE INS CO (HART).....		12/12/2017.	MBS PAYMENT.....		12,000	12,000	7,182	11,727		273		273		12,000			0		03/12/2030.	
87151# CG 3	SYMETRA LIFE INS CO (SIMS).....		12/03/2017.	MBS PAYMENT.....		10,350	10,350	6,982	10,052		298		298		10,350			0		10/03/2023.	

SCHEDULE D - PART 4

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

E14.54

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87151#	CH	1		12/02/2017.	MBS PAYMENT.....	.....	6,000	6,000	3,194	5,868	.....	132	.....	132	.....	6,000	.....	.....	0	.....	12/02/2028.
87151#	CJ	7		12/11/2017.	MBS PAYMENT.....	.....	2,400	2,400	1,067	2,354	.....	46	.....	46	.....	2,400	.....	.....	0	.....	06/11/2032.
87151#	CK	4		12/09/2017.	MBS PAYMENT.....	.....	3,660	3,660	2,071	3,572	.....	88	.....	88	.....	3,660	.....	.....	0	.....	08/09/2029.
87151#	CL	2		06/02/2017.	MBS PAYMENT.....	.....	15,000	15,000	7,194	15,420	.....	(420)	.....	(420)	.....	15,000	.....	.....	0	.....	06/02/2027.
87151#	CM	0		12/26/2017.	MBS PAYMENT.....	.....	6,000	6,000	2,350	5,919	.....	81	.....	81	.....	6,000	.....	.....	0	.....	09/26/2038.
87151#	CN	8		12/01/2017.	MBS PAYMENT.....	.....	6,000	6,000	3,427	5,856	.....	144	.....	144	.....	6,000	.....	.....	0	.....	02/01/2027.
87151#	CR	9		12/01/2017.	MBS PAYMENT.....	.....	10,709	10,709	6,142	10,442	.....	267	.....	267	.....	10,709	.....	.....	0	.....	04/01/2026.
87151#	CT	5		08/01/2017.	MBS PAYMENT.....	.....	50,000	50,000	30,607	54,739	.....	(4,739)	.....	(4,739)	.....	50,000	.....	.....	0	.....	08/01/2022.
87151#	CU	2		12/01/2017.	MBS PAYMENT.....	.....	2,400	2,400	1,552	2,333	.....	67	.....	67	.....	2,400	.....	.....	0	.....	02/01/2022.
87151#	CW	8		12/10/2017.	MBS PAYMENT.....	.....	10,000	10,000	5,393	9,869	.....	131	.....	131	.....	10,000	.....	.....	0	.....	12/10/2023.
87151#	CY	4		12/01/2017.	MBS PAYMENT.....	.....	8,340	8,340	6,023	8,068	.....	272	.....	272	.....	8,340	.....	.....	0	.....	06/01/2019.
87151#	DA	5		12/15/2017.	MBS PAYMENT.....	.....	5,100	5,100	2,796	4,983	.....	117	.....	117	.....	5,100	.....	.....	0	.....	04/15/2029.
87151#	DD	9		12/19/2017.	MATURITY.....	.....	54,617	54,617	38,025	50,834	.....	3,782	.....	3,782	.....	54,617	.....	.....	0	.....	12/19/2017.
87151#	DE	7		12/01/2017.	MBS PAYMENT.....	.....	2,869	2,869	1,465	2,806	.....	63	.....	63	.....	2,869	.....	.....	0	.....	08/01/2027.
87151#	DF	4		12/01/2017.	MBS PAYMENT.....	.....	1,200	1,200	387	1,174	.....	26	.....	26	.....	1,200	.....	.....	0	.....	07/01/2036.
87151#	DG	2		12/01/2017.	MBS PAYMENT.....	.....	3,700	3,700	1,942	3,611	.....	89	.....	89	.....	3,700	.....	.....	0	.....	05/01/2027.
87151#	DH	0		12/09/2017.	MBS PAYMENT.....	.....	10,269	10,269	8,216	9,862	.....	407	.....	407	.....	10,269	.....	.....	0	.....	01/09/2019.
87151#	DK	3		12/01/2017.	MBS PAYMENT.....	.....	7,200	7,200	3,880	7,047	.....	153	.....	153	.....	7,200	.....	.....	0	.....	07/01/2031.
87151#	DL	1		12/15/2017.	MBS PAYMENT.....	.....	5,280	5,280	2,174	5,192	.....	88	.....	88	.....	5,280	.....	.....	0	.....	09/15/2035.
87151#	DM	9		12/09/2017.	MBS PAYMENT.....	.....	8,994	8,994	7,232	8,697	.....	297	.....	297	.....	8,994	.....	.....	0	.....	01/09/2019.
87151#	DN	7		12/01/2017.	MBS PAYMENT.....	.....	35,032	35,032	20,634	34,371	.....	661	.....	661	.....	35,032	.....	.....	0	.....	08/01/2030.
87151#	DP	2		12/04/2017.	MBS PAYMENT.....	.....	18,000	18,000	10,754	17,631	.....	369	.....	369	.....	18,000	.....	.....	0	.....	02/04/2030.
87151#	DQ	0		12/17/2017.	MBS PAYMENT.....	.....	4,744	4,744	3,225	4,616	.....	128	.....	128	.....	4,744	.....	.....	0	.....	10/17/2024.
87151#	DS	6		12/10/2017.	MBS PAYMENT.....	.....	5,000	5,000	2,718	4,858	.....	142	.....	142	.....	5,000	.....	.....	0	.....	12/10/2023.
87151#	DT	4		12/02/2017.	MBS PAYMENT.....	.....	6,000	6,000	3,807	5,838	.....	162	.....	162	.....	6,000	.....	.....	0	.....	11/02/2021.
87151#	DV	9		11/28/2017.	MBS PAYMENT.....	.....	12,000	12,000	4,655	12,371	.....	(371)	.....	(371)	.....	12,000	.....	.....	0	.....	11/28/2032.
87151#	DX	5		03/20/2017.	MATURITY.....	.....	50,000	50,000	38,227	49,199	.....	801	.....	801	.....	50,000	.....	.....	0	.....	03/20/2017.
87151#	EA	4		12/25/2017.	MBS PAYMENT.....	.....	14,340	14,340	9,641	13,946	.....	394	.....	394	.....	14,340	.....	.....	0	.....	02/25/2025.
87151#	EB	2		12/02/2017.	MBS PAYMENT.....	.....	8,400	8,400	4,776	8,221	.....	179	.....	179	.....	8,400	.....	.....	0	.....	11/02/2030.
87151#	ED	8		12/23/2017.	MBS PAYMENT.....	.....	7,896	7,896	4,192	7,744	.....	152	.....	152	.....	7,896	.....	.....	0	.....	02/23/2033.
87151#	EF	3		12/21/2017.	MBS PAYMENT.....	.....	7,020	7,020	5,673	6,764	.....	256	.....	256	.....	7,020	.....	.....	0	.....	10/21/2019.

SCHEDULE D - PART 4

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

E14.55

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87151# EG 1	SYMETRA LIFE INSURANCE CO (HENDERSON)		..	04/11/2017.	MATURITY.....		75,000	75,000	58,947	73,559		1,441		1,441		75,000			0		04/11/2017.
87151# EH 9	SYMETRA LIFE INSURANCE COMPANY (CERAS)		..	12/02/2017.	MBS PAYMENT.....		9,420	9,420	6,864	9,144		276		276		9,420			0		10/02/2021.
87151# EJ 5	SYMETRA LIFE INSURANCE COMPANY (SANCHEZ)		..	12/01/2017.	MBS PAYMENT.....		12,000	12,000	8,043	11,690		310		310		12,000			0		02/01/2025.
87151# EL 0	SYMETRA LIFE INSURANCE COMPANY (LEBER)		..	12/04/2017.	MBS PAYMENT.....		9,600	9,600	4,126	9,428		172		172		9,600			0		02/04/2034.
87151# EP 1	SYMETRA LIFE INSURANCE COMPANY (VICK).		..	12/27/2017.	MBS PAYMENT.....		1,810	1,810	1,081	1,760		50		50		1,810			0		06/27/2024.
87151# ER 7	SYMETRA LIFE INSURANCE COMPANY (KIANES)		..	12/25/2017.	MBS PAYMENT.....		4,995	4,995	2,351	4,897		98		98		4,995			0		05/25/2035.
87151# ES 5	SYMETRA LIFE INSURANCE CO (POTECHKO)..		..	06/04/2017.	MATURITY.....		75,962	75,962	59,564	73,725		2,237		2,237		75,962			0		06/04/2017.
87151# EW 6	SYMETRA LIFE INSURANCE COMPANY (CLARK)		..	07/15/2017.	VARIOUS.....		17,264	17,264	15,243	16,869		396		396		17,264			0		07/15/2017.
87151# EZ 9	SYMETRA LIFE INSURANCE COMPANY (KOPANUK)		..	12/15/2017.	VARIOUS.....		12,000	12,000	10,572	11,557		443		443		12,000			0		12/15/2017.
87151# FA 3	SYMETRA LIFE INSURANCE CO (GALLARDO)...		..	12/15/2017.	MBS PAYMENT.....		23,203	23,203	15,757	22,654		549		549		23,203			0		04/15/2027.
87151# FD 7	SYMETRA LIFE INSURANCE COMPANY (FRANCO)		..	12/07/2017.	MBS PAYMENT.....		1,200	1,200	519	1,179		21		21		1,200			0		03/07/2034.
87151# FF 2	SYMETRA LIFE INSURANCE COMPANY (JONES)		..	12/18/2017.	MBS PAYMENT.....		9,060	9,060	6,084	8,814		246		246		9,060			0		11/18/2024.
87151# FG 0	SYMETRA ASSIGNED BENEFITS SVCS (WELCOME)		..	01/20/2017.	MATURITY.....		500,000	500,000	421,792	498,359		1,641		1,641		500,000			0		01/20/2017.
87151# FH 8	SYMETRA ASSIGNED BENEFITS SVCS C (COLE)		..	12/20/2017.	MBS PAYMENT.....		4,009	4,009	2,658	3,861		148		148		4,009			0		05/20/2027.
87151# FJ 4	SYMETRA ASSIGNED BENEFITS SVCS (SANCHEZ)		..	12/01/2017.	MBS PAYMENT.....		5,742	5,742	4,276	5,605		137		137		5,742			0		02/01/2025.
87151# FN 5	SYMETRA ASSIGNED BENEFITS SERVICES C (ST		..	12/15/2017.	MBS PAYMENT.....		4,213	4,213	2,881	4,101		112		112		4,213			0		09/15/2024.
87151# FQ 8	SYMETRA ASSIGNED BENEFITS SVCS (CHAVEZ)		..	12/23/2017.	MBS PAYMENT.....		18,180	18,180	12,674	17,787		393		393		18,180			0		08/23/2024.
87151# FR 6	SYMETRA ASSIGNED BENF SVCS C (PAUKAN)		..	12/08/2017.	MBS PAYMENT.....		7,326	7,326	5,066	7,144		183		183		7,326			0		06/08/2025.
87151# FS 4	SYMETRA ASSIGNED BENEF SVC C (PRUITT)..		..	12/01/2017.	MBS PAYMENT.....		2,400	2,400	1,180	2,360		40		40		2,400			0		06/01/2034.
87151# FT 2	SYMETRA LIFE INSURANCE CO (DELVALLE)....		..	11/28/2017.	MBS PAYMENT.....		5,000	5,000	1,742	4,978		22		22		5,000			0		11/28/2032.
87151# FX 3	SYMETRA ASSIGNED BENFS SVCS C (MEDINA)		..	12/01/2017.	MBS PAYMENT.....		4,900	4,900	2,753	4,776		124		124		4,900			0		05/01/2032.
87151# FY 1	SYMETRA ASSIGNED BENFS SVCS C (CALLAWAY)		..	12/05/2017.	MBS PAYMENT.....		7,995	7,995	6,676	7,769		226		226		7,995			0		12/05/2019.
87151# GA 2	SYMETRA ASSIGNED BENEF SVCS C (CROW).		..	12/01/2017.	MBS PAYMENT.....		5,347	5,347	4,517	5,193		154		154		5,347			0		02/01/2020.
87151# GD 6	SYMETRA ASSIGNED BENFS SERVICES C (VICK)		..	12/27/2017.	MBS PAYMENT.....		7,372	7,372	5,114	7,185		187		187		7,372			0		06/27/2024.
87151# GG 9	SYMETRA ASSIGNED BENEF SRVCS (CARPENTER)		..	12/02/2017.	MBS PAYMENT.....		3,028	3,028	1,397	2,988		40		40		3,028			0		05/02/2043.
87151@ AA 0	SYMETRA LIFE INSURANCE COMPANY (MILLER)		..	12/01/2017.	MBS PAYMENT.....		3,940	3,940	2,220	3,848		92		92		3,940			0		08/01/2029.

SCHEDULE D - PART 4

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

E14.56

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n								11	12	13	14	15						
CUSIP Identification		Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87151@ AB 8		SYMETRA LIFE INSURANCE COMPANY (GAYLE)	12/01/2017.	MBS PAYMENT.....																	
87151W 23 6		SYMETRA LIFE INSURANCE (MCDONALD).....	07/20/2017.	MATURITY.....		2,400	2,400	1,334	2,342		58		58		2,400			0			05/01/2019.
87222E AC 2		TBW 2007-1 A3.....	12/01/2017.	MBS PAYMENT.....		60,000	60,000	39,995	57,658		2,342		2,342		60,000			0			07/20/2017.
87245T AC 2		TICC 2012-1A B1.....	08/25/2017.	MBS PAYMENT.....		274,570	274,570	200,436	135,735				0		135,735		138,835	138,835	2,995		03/25/2037.
87245T AE 8		TICC 2012-1A C1.....	08/25/2017.	MBS PAYMENT.....		1,500,000	1,500,000	1,488,750	1,493,550		6,450		6,450		1,500,000			0	51,827		08/25/2023.
87247U AN 3		TICP 2014-3A D1.....	04/10/2017.	MBS PAYMENT.....		750,000	750,000	751,875	748,885		1,115		1,115		750,000			0	33,023		08/25/2023.
872540 AQ 2		TJX COS INC.....	01/13/2017.	DEUTSCHE BANK.....		3,000,000	3,000,000	2,970,000	2,976,108		23,892		23,892		3,000,000			0	67,373		01/20/2027.
87286* AA 0		T5 MERGER CORP REVOLVER.....	08/08/2017.	CALLED BY ISSUER at 100.000.....		166,399	180,000	178,657	178,694		6		6		178,700		(12,300)	(12,300)	1,429		09/15/2026.
87286* AB 8		T5 MERGER CORP TL.....	10/02/2017.	VARIOUS.....		463,191	463,191	463,191	66,910				0		463,191			0	6,427		03/30/2022.
87319@ AB 7		TA MHI BUYER TL.....	04/28/2017.	CALLED BY ISSUER at 100.000.....		20,977	20,977	20,702	19,497		158		158		20,977			0	1,123		03/30/2022.
87319@ AD 3		TA MHI BUYER - TL 2.....	04/28/2017.	CALLED BY ISSUER at 100.000.....		1,378,918	1,378,918	1,365,748	1,367,495		11,422		11,422		1,378,918			0	33,747		09/28/2021.
87319@ AE 1		TA MHI BUYER - TL 3.....	04/28/2017.	CALLED BY ISSUER at 100.000.....		117,050	117,050	115,879	115,941		1,109		1,109		117,050			0	2,796		09/28/2021.
87405# AA 2		T5 MERGER CORP - DDTL.....	10/02/2017.	CALLED BY ISSUER at 100.000.....		209,225	209,225	207,132	208,138		1,087		1,087		209,225			0	5,098		09/28/2021.
87407P AJ 9		TAL 2014-1A A.....	12/22/2017.	MBS PAYMENT.....		214	214	214					0		214			0	3		03/03/2022.
87676P AE 4		TAXACT INC.....	05/22/2017.	VARIOUS.....		75,000	75,000	74,999	74,877		123		123		75,000			0	1,480		02/22/2039.
87814* AB 9		THE TEACHING COMPANY TL.....	10/02/2017.	VARIOUS.....		1,223,436	1,223,436	1,131,678	1,141,121		82,315		82,315		1,223,436			0	28,096		12/31/2022.
87814* AC 7		THE TEACHING COMPANY REVOLVER.....	09/11/2017.	VARIOUS.....		15,899	15,899	15,821	15,532		67		67		15,899			0	614		08/24/2020.
88031R AA 6		TENASKA ALABAMA II PART.....	09/30/2017.	SINK.....		53,613	53,613	53,613	35,442				0		53,613			0	3,043		08/24/2020.
880445 A* 2		TENNESSEE FARMERS MUTUAL INS CO (INSCO)	12/02/2017.	MBS PAYMENT.....		34,391	34,391	34,391	34,391				0		34,391			0	1,053		03/30/2023.
881561 WS 9		TMTS 2005-9HGS M1.....	12/01/2017.	MBS PAYMENT.....		13,622	13,622	7,877	13,355		267		267		13,622			0			06/02/2033.
882508 AY 0		TEXAS INSTRUMENTS INC.....	02/10/2017.	AMHERST SECURITIES GROUP.....		203,417	203,417	170,362	198,475		4,942		4,942		203,417			0	4,960		08/25/2035.
885220 EJ 8		TMST 2003-5 B2.....	12/01/2017.	MBS PAYMENT.....		152,966	150,000	148,941	149,340		18		18		149,358		3,608	3,608	1,742		03/12/2021.
885220 HF 3		TMST 2005-1 B1.....	12/01/2017.	MBS PAYMENT.....		246,867	246,867	197,780	244,340		2,527		2,527		246,867			0	3,648		10/25/2043.
88522U AH 0		TMST 2008-1 4A2.....	11/01/2017.	MBS PAYMENT.....		642,403	642,403	558,088	637,854		4,550		4,550		642,403			0	10,746		04/25/2045.
88522Y AC 3		TMST 2007-4 3A1.....	12/01/2017.	MBS PAYMENT.....		39,932	39,944	10,585	16,776		23,156		23,156		39,932			0	700		04/25/2038.
887315 AY 5		HISTORIC TW INC.....	02/17/2017.	US BANCORP INVESTMENTS INC.....		102,482	102,483	101,073	102,485		(3)		(3)		102,482			0	2,403		09/25/2037.
887317 BB 0		TIME WARNER INC.....	09/13/2017.	VARIOUS.....		192,181	180,000	212,661	187,049		(603)		(603)		186,446		5,734	5,734	2,131		06/15/2018.
88732J AJ 7		TIME WARNER CABLE INC.....	02/15/2017.	VARIOUS.....		189,466	190,000	189,269	189,274		27		27		189,301		165	165	2,822		02/15/2027.
88732J AN 8		TIME WARNER CABLE INC.....	09/28/2017.	VARIOUS.....		91,480	80,000	91,641	90,886		(40)		(40)		90,846		634	634	634		05/01/2037.
88732J AU 2		TIME WARNER CABLE LLC.....	02/16/2017.	US BANCORP INVESTMENTS INC.....		3,738,200	3,000,000	3,714,280	3,671,244		(12,480)		(12,480)		3,658,764		79,436	79,436	271,925		07/01/2038.
88732J AY 4		TIME WARNER CABLE INC.....	02/15/2017.	BANK AMERICA.....		35,369	30,000	35,547	35,531		(18)		(18)		35,512		(143)	(143)	377		06/15/2039.
88732J BB 3		TIME WARNER CABLE INC.....	02/13/2017.	BANK AMERICA.....		159,149	150,000	160,165	160,068		(29)		(29)		160,039		(890)	(890)	2,213		11/15/2040.
88947E AJ 9		TOLL BROS FINANCE CORP.....	05/25/2017.	CITI.....		184,534	180,000	189,522	189,180		(26)		(26)		189,154		(4,620)	(4,620)	4,510		09/01/2041.
88947E AP 5		TOLL BROS FINANCE CORP.....	05/05/2017.	GOLDMAN SACHS.....		132,275	120,000	137,400	129,023		(1,222)		(1,222)		127,801		4,474	4,474	4,613		11/01/2019.
89150@ AA 7		TOTAL MERCHANT SERVICES.....	06/30/2017.	VARIOUS.....		904,130	880,000	895,730	886,632		(1,190)		(1,190)		885,443		18,687	18,687	30,116		12/31/2018.
89231M AC 9		TAOT 2014-A A3.....	03/16/2017.	MBS PAYMENT.....		1,403,604	1,403,604	1,403,604	1,403,604				0		1,403,604			0	91,529		12/05/2020.
89237C AD 3		TAOT 2015-B A3.....	12/15/2017.	MBS PAYMENT.....		1,213,688	1,213,688	1,213,072	1,210,760		2,928		2,928		1,213,688			0	1,221		12/15/2017.
89345* AA 5		TRANSAMERICA LIFE INSURANCE	09/26/2017.	MATURITY.....		710,989	710,989	710,961			223		223		710,989			0	3,895		05/15/2019.
893574 AG 8		TRANSCONT GAS PIPE LINE.....	01/09/2017.	EXCHANGE.....		85,000	85,000	56,051	80,625		4,375		4,375		85,000			0			09/26/2017.
						5,265,086	4,210,000	5,271,063	5,267,209		(2,123)		(2,123)		5,265,086			0	145,046		02/01/2026.

SCHEDULE D - PART 4

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

E14.57

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89361# AA 0	TRANSAMERICA LIFE INSURANCE (WOJAHN)...		..	12/15/2017.	MBS PAYMENT.....	.....	.....6,000	6,000	3,714	5,827	.....	.....173	.....	.....173	.....	.....6,000	.....	.....	.....0	.....	08/15/2021.
89361# AB 8	TRANSAMERICA OCCIDENTAL LIFE (WOODRUFF)		..	02/28/2017.	MATURITY.....	.....	.....12,500	12,500	10,270	12,371	.....	.....129	.....	.....129	.....	.....12,500	.....	.....	.....0	.....	02/28/2017.
89361# AC 6	TRANSAMERICA LIFE INSURANCE (WOJAHN)...		..	12/15/2017.	MBS PAYMENT.....	.....	.....3,600	3,600	1,845	3,519	.....	.....81	.....	.....81	.....	.....3,600	.....	.....	.....0	.....	08/15/2026.
89361# AG 7	TRANSAMERICA OCCIDENTAL LIFE (FRANCO)		..	12/07/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	1,213	2,945	.....	.....55	.....	.....55	.....	.....3,000	.....	.....	.....0	.....	03/07/2028.
89361# AH 5	TRANSAMERICA OCCIDENTAL LIFE (CONRADO)		..	07/03/2017.	MBS PAYMENT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
89361# AJ 1	TRANSAMERICA LIFE INSURANCE (WOJAHN)...		..	12/15/2017.	MBS PAYMENT.....	.....	.....3,151	3,151	1,106	3,123	.....	.....28	.....	.....28	.....	.....3,151	.....	.....	.....0	.....	08/03/2032.
89361# AK 8	TRANSAMERICA LIFE INSURANCE (MONTALVO)		..	12/10/2017.	MBS PAYMENT.....	.....	.....12,000	12,000	5,958	11,765	.....	.....235	.....	.....235	.....	.....12,000	.....	.....	.....0	.....	08/15/2026.
89361# AM 4	TRANSAMERICA OCCIDENTAL LIFE (MONTALVO)		..	12/10/2017.	MBS PAYMENT.....	.....	.....11,452	11,452	5,993	11,200	.....	.....252	.....	.....252	.....	.....11,452	.....	.....	.....0	.....	01/10/2031.
89361# AP 7	TRANSAMERICA OCC LIFE INS. CO.(SULLIVAN)		..	12/13/2017.	MBS PAYMENT.....	.....	.....4,578	4,578	2,649	4,468	.....	.....110	.....	.....110	.....	.....4,578	.....	.....	.....0	.....	01/10/2028.
89361# AQ 5	TRANSAMERICA OCC LIFE INS CO		..	12/05/2017.	MBS PAYMENT.....	.....	.....14,388	14,388	10,287	13,926	.....	.....462	.....	.....462	.....	.....14,388	.....	.....	.....0	.....	01/13/2022.
89361# AR 3	TRANS AM OCCID LIFE INS CO (MONTALVO)...		..	12/10/2017.	MBS PAYMENT.....	.....	.....8,584	8,584	6,991	8,233	.....	.....351	.....	.....351	.....	.....8,584	.....	.....	.....0	.....	07/05/2018.
89361# AV 4	TRANSAMERICA OCC LIFE INS CO (GUILLORY)		..	12/19/2017.	MBS PAYMENT.....	.....	.....2,695	2,695	1,348	2,640	.....	.....55	.....	.....55	.....	.....2,695	.....	.....	.....0	.....	01/10/2030.
89361# AW 2	TRANSAM OCCID LIFE INS CO (MONTALVO)...		..	12/10/2017.	MBS PAYMENT.....	.....	.....9,000	9,000	6,277	8,743	.....	.....257	.....	.....257	.....	.....9,000	.....	.....	.....0	.....	12/19/2023.
89361# AZ 5	TRANSAM OCCIDENTAL LIFE INS (MONTALVO)		..	12/10/2017.	MBS PAYMENT.....	.....	.....3,924	3,924	2,006	3,837	.....	.....87	.....	.....87	.....	.....3,924	.....	.....	.....0	.....	01/10/2030.
89361# BA 9	TRANSAM OCCIDENTAL LIFE INS CO (DIVINE).		..	10/09/2017.	MATURITY.....	.....	.....4,114	4,114	2,091	4,025	.....	.....89	.....	.....89	.....	.....4,114	.....	.....	.....0	.....	01/10/2031.
89361# BC 5	TRANSAMERICA LIFE INSURANCE CO (CARRIER)		..	12/01/2017.	MBS PAYMENT.....	.....	.....120,000	120,000	92,833	113,853	.....	.....6,147	.....	.....6,147	.....	.....120,000	.....	.....	.....0	.....	10/09/2017.
89361# BD 3	TRANSAMERICA OCCID LIFE INS CO (CONRADO)		..	12/03/2017.	MBS PAYMENT.....	.....	.....4,167	4,168	2,630	4,066	.....	.....102	.....	.....102	.....	.....4,167	.....	.....	.....0	.....	06/01/2025.
89361# BF 8	TRANSAMERICA LIFE INSURANCE CO (HICKS)		..	12/18/2017.	MBS PAYMENT.....	.....	.....3,075	3,075	1,342	2,993	.....	.....82	.....	.....82	.....	.....3,075	.....	.....	.....0	.....	08/03/2032.
89361# BH 4	TRANSAMERICA ANNUITY SVC CORP (CARRIER)		..	12/01/2017.	MBS PAYMENT.....	.....	.....9,517	9,517	7,408	9,242	.....	.....274	.....	.....274	.....	.....9,517	.....	.....	.....0	.....	09/18/2021.
89361# BN 1	AEGON ASSIGNMENT CORP (HARASYMIW).....		..	12/19/2017.	MBS PAYMENT.....	.....	.....1,781	1,781	1,107	1,722	.....	.....59	.....	.....59	.....	.....1,781	.....	.....	.....0	.....	06/01/2025.
89361# BP 6	TRANSAMERICA ANNUITY SRVC CORP (WOODS)		..	08/14/2017.	MATURITY.....	.....	.....4,200	4,200	1,926	4,142	.....	.....58	.....	.....58	.....	.....4,200	.....	.....	.....0	.....	06/19/2044.
90068V AB 7	CRGT INC.....		..	01/26/2017.	PRIOR PERIOD INCOME.....	.....	.....50,000	50,000	43,076	48,182	.....	.....1,818	.....	.....1,818	.....	.....50,000	.....	.....	.....0	.....	08/14/2017.
902494 AX 1	TYSON FOODS INC.....		..	02/02/2017.	ROBERTSON STEPHENS & COMPANY.	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	82,583	01/23/2021.
90270R BC 7	UBSBB 2012-C4 A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....162,229	160,000	159,514	159,614	.....	.....4	.....	.....4	.....	.....159,618	.....	.....2,610	2,610	3,020	08/15/2024.
90327Q CX 5	USAA CAPITAL CORP.....		..	04/19/2017.	US BANCORP INVESTMENTS INC.....	.....	.....16,855	16,855	17,277	16,901	.....	.....(46)	.....	.....(46)	.....	.....16,855	.....	.....	.....0	427	12/10/2045.
90331@ AB 5	USAA LIFE INSURANCE (MOSER).....		..	04/11/2017.	MATURITY.....	.....	.....526,427	520,000	519,750	519,822	.....	.....14	.....	.....14	.....	.....519,836	.....	.....6,591	6,591	9,166	08/01/2020.
90331@ AE 9	USAA LIFE INSURANCE COMPANY		..	12/28/2017.	MBS PAYMENT.....	.....	.....30,000	30,000	22,402	29,415	.....	.....585	.....	.....585	.....	.....30,000	.....	.....	.....0	.....	04/11/2017.
903436 AA 1	US AIRWAYS 2011-1A PTT.....		..	10/22/2017.	MBS PAYMENT.....	.....	.....3,175	3,175	2,611	3,046	.....	.....129	.....	.....129	.....	.....3,175	.....	.....	.....0	.....	11/28/2018.
90345W AD 6	US AIRWAYS 2012-2A PTT.....		..	12/03/2017.	SINK.....	.....	.....314,036	314,036	362,498	316,389	.....	.....(2,354)	.....	.....(2,354)	.....	.....314,036	.....	.....	.....0	16,713	10/22/2023.
907818 DW 5	UNION PACIFIC CORP.....		..	02/02/2017.	TORONTO DOMINION - US.....	.....	.....251,128	251,128	242,025	250,355	.....	.....773	.....	.....773	.....	.....251,128	.....	.....	.....0	8,573	06/03/2025.
907825 AA 1	UNION PACIFIC RR 2014-1.....		..	05/14/2017.	SINK.....	.....	.....121,327	120,000	119,843	119,933	.....	.....3	.....	.....3	.....	.....119,936	.....	.....1,391	1,391	1,260	02/15/2019.
90783W AA 1	UNP RR CO 2006 PASS TRST.....		..	07/02/2017.	MBS PAYMENT.....	.....	.....92,880	92,880	93,081	92,879	.....	.....0	.....	.....0	.....	.....92,880	.....	.....	.....0	1,499	05/14/2026.
909287 AA 2	UAL 2007 PASS TRUST.....		..	08/03/2017.	VARIOUS.....	.....	.....151,949	151,949	144,305	151,813	.....	.....136	.....	.....136	.....	.....151,949	.....	.....	.....0	6,664	07/02/2030.
90932P AA 6	UNITED AIR 2014-1 A PTT.....		..	10/11/2017.	SINK.....	.....	.....7,925,121	7,359,419	7,653,796	7,653,572	.....	.....(27,940)	.....	.....(27,940)	.....	.....7,625,632	.....	.....299,489	299,489	520,973	07/02/2022.
						.....	.....370,664	370,664	386,590	371,453	.....	.....(788)	.....	.....(788)	.....	.....370,664	.....	.....	.....0	11,117	04/11/2026.

SCHEDULE D - PART 4

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

E14.58

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
91115* AB 7	UNITED OF OMAHA LIFE INS CO (JACKSON).....		..	12/21/2017.	MBS PAYMENT.....	.....	7,920	7,920	4,174	7,775	.....	.....145	.....	145	.....	7,920	.....	.....	.....0	.....	12/21/2034.
91115* AC 5	UNITED OF OMAHA LIFE INSUR CO (JACKSON) ..		..	12/21/2017.	MBS PAYMENT.....	.....	7,200	7,200	3,331	7,079	.....	.....121	.....	121	.....	7,200	.....	.....	.....0	.....	12/21/2037.
912137 A* 7	AMERICAN INTL LIFE ASSUR CO NY (MEDINA) ..		..	12/01/2017.	MBS PAYMENT.....	.....	36,000	36,000	23,007	36,947	.....	.....(947)	.....	(947)	.....	36,000	.....	.....	.....0	.....	02/01/2022.
912137 A@ 5	AMERICAN INTL LIFE ASSUR CO NY (BARR).....		..	12/27/2017.	MBS PAYMENT.....	.....	6,000	6,000	3,609	5,858	.....	.....142	.....	142	.....	6,000	.....	.....	.....0	.....	12/27/2030.
912137 C# 1	AMERICAN HOME ASSURANCE CO (LOWRIE) ..		..	12/07/2017.	MBS PAYMENT.....	.....	18,000	18,000	10,366	17,688	.....	.....312	.....	312	.....	18,000	.....	.....	.....0	.....	08/07/2038.
912137 C* 5	US LIFE INS CO IN THE CITY OF NY (BARR).....		..	12/27/2017.	MBS PAYMENT.....	.....	8,177	8,177	2,994	8,051	.....	.....127	.....	127	.....	8,177	.....	.....	.....0	.....	07/27/2039.
913017 CH 0	UNITED TECHNOLOGIES CORP.....		..	05/01/2017.	MURIEL SIEBERT.....	.....	2,914,800	3,000,000	2,993,970	2,994,058	.....	.....181	.....	181	.....	2,994,239	.....	(79,439)	(79,439)	40,413	11/01/2026.
913017 CP 2	UNITED TECHNOLOGIES CORP.....		..	06/13/2017.	BANK AMERICA.....	.....	102,385	100,000	99,724	.....	.....1	.....	.....	1	.....	99,725	.....	2,660	2,660	461	05/04/2047.
91324P BC 5	UNITEDHEALTH GROUP INC.....		..	04/05/2017.	GOLDMAN SACHS.....	.....	7,176	7,000	6,956	7,000	.....	.....	.....	0	.....	7,000	.....	176	176	165	11/15/2017.
91324P BJ 0	UNITEDHEALTH GROUP INC.....		..	02/17/2017.	MILLENNIUM ADVISORS.....	.....	41,760	40,000	49,534	42,005	.....	.....(226)	.....	(226)	.....	41,779	.....	(20)	(20)	1,213	02/15/2018.
91827M AB 7	VOLT 2015-NPL1 A2.....		..	03/22/2017.	MBS PAYMENT.....	.....	5,990,488	5,990,488	5,878,597	5,948,553	.....	.....41,935	.....	41,935	.....	5,990,488	.....	.....	.....0	69,556	10/25/2057.
91830L AK 4	VOLT 2015-NPL8 A2.....		..	06/26/2017.	MBS PAYMENT.....	.....	1,122	1,122	1,074	1,108	.....	.....14	.....	14	.....	1,122	.....	.....	.....0	25	06/26/2045.
91830P AB 5	VOLT 2014-NPL6 A2.....		..	03/22/2017.	MBS PAYMENT.....	.....	6,380,566	6,380,566	6,274,888	6,349,843	.....	.....30,723	.....	30,723	.....	6,380,566	.....	.....	.....0	66,287	09/25/2043.
91830V AB 2	VOLT 2015-NPL5 A2.....		..	09/19/2017.	MBS PAYMENT.....	.....	12,234,449	12,234,449	12,000,199	12,138,137	.....	.....96,312	.....	96,312	.....	12,234,449	.....	.....	.....0	382,751	03/25/2055.
922167 A# 8	VARIABLE ANNUITY LIFE INSUR CO (ROSADO) ..		..	12/24/2017.	MBS PAYMENT.....	.....	22,599	22,599	11,101	22,191	.....	.....408	.....	408	.....	22,599	.....	.....	.....0	.....	07/24/2035.
922167 A@ 0	VARIABLE ANNUITY LIFE INS CO (ARROWITZ). ..		..	12/12/2017.	MBS PAYMENT.....	.....	21,156	21,156	7,668	20,843	.....	.....313	.....	313	.....	21,156	.....	.....	.....0	.....	11/12/2042.
922167 B# 7	AMERICAN GENERAL ASMT CORP NY (ARROWITZ)		..	12/12/2017.	MBS PAYMENT.....	.....	6,000	6,000	2,265	5,916	.....	.....84	.....	84	.....	6,000	.....	.....	.....0	.....	11/12/2042.
922167 B@ 9	VARIABLE ANNUITY LIFE INSUR CO (ROSADO) ..		..	12/24/2017.	MBS PAYMENT.....	.....	10,685	10,685	4,194	10,502	.....	.....183	.....	183	.....	10,685	.....	.....	.....0	.....	07/24/2039.
92262@ AB 4	VENDOR CREDENTIALING TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	34,080	34,080	33,909	29,102	.....	.....155	.....	155	.....	34,080	.....	.....	.....0	1,366	11/18/2021.
92329F AE 7	VENTR 2014-18A D.....		..	10/15/2017.	MBS PAYMENT.....	.....	4,500,000	4,500,000	4,281,900	4,312,385	.....	.....187,615	.....	187,615	.....	4,500,000	.....	.....	.....0	220,261	10/15/2026.
92330M AJ 8	VENTR 2015-21A D.....		..	10/15/2017.	MBS PAYMENT.....	.....	20,000,000	20,000,000	19,285,028	19,413,116	.....	.....586,884	.....	586,884	.....	20,000,000	.....	.....	.....0	948,607	07/15/2027.
92343V AW 4	VERIZON COMMUNICATIONS.....		..	03/21/2017.	TENDER OFFER.....	.....	518,054	450,000	544,739	538,694	.....	.....(376)	.....	(376)	.....	538,319	.....	(20,265)	(20,265)	12,675	04/01/2041.
92343V BR 4	VERIZON COMMUNICATIONS.....		..	01/10/2017.	WELLS FARGO SECURITIES LLC.....	.....	11,067	10,000	11,606	11,568	.....	.....(5)	.....	(5)	.....	11,562	.....	(495)	(495)	165	09/15/2023.
92343V BT 0	VERIZON COMMUNICATIONS.....		..	03/20/2017.	VARIOUS.....	.....	3,313,400	2,672,000	3,290,889	3,287,389	.....	.....(2,193)	.....	(2,193)	.....	3,285,196	.....	28,204	28,204	89,000	09/15/2043.
92343V BY 9	VERIZON COMMUNICATIONS.....		..	01/09/2017.	BARCLAYS AMERICAN.....	.....	83,438	80,000	79,870	79,901	.....	.....	.....	0	.....	79,902	.....	3,537	3,537	1,079	03/15/2024.
92343V CH 5	VERIZON COMMUNICATIONS.....		..	08/18/2017.	VARIOUS.....	.....	556,518	557,000	556,083	556,401	.....	.....116	.....	116	.....	556,518	.....	.....	.....0	14,418	02/21/2020.
92343V DV 3	VERIZON COMMUNICATIONS.....		..	07/26/2017.	BANK AMERICA.....	.....	10,753	10,000	10,696	.....	.....(2)	.....	.....	(2)	.....	10,694	.....	59	59	206	03/16/2047.
92343V DY 7	VERIZON COMMUNICATIONS.....		..	07/25/2017.	VARIOUS.....	.....	866,606	840,000	833,750	.....	.....157	.....	.....	157	.....	833,907	.....	32,698	32,698	10,678	03/16/2027.
92549* BA 2	VETCOR PRACTICES - TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	12,238	12,238	12,090	12,098	.....	.....139	.....	139	.....	12,238	.....	.....	.....0	928	04/20/2021.
92549* BH 7	VETCOR PRACTICES - 2ND AMEND DDTL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	1,912	1,912	1,912	.....	.....	.....	.....	0	.....	1,912	.....	.....	.....0	98	04/20/2021.
92549* BL 8	VETCOR PRACTICES - 3RD AMEND DDTL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	3,936	3,936	3,936	.....	.....	.....	.....	0	.....	3,936	.....	.....	.....0	98	04/20/2021.
92553P AT 9	VIACOM INC.....		..	03/02/2017.	WELLS FARGO SECURITIES LLC.....	.....	81,894	80,000	82,943	82,846	.....	.....(69)	.....	(69)	.....	82,777	.....	(883)	(883)	1,757	09/01/2023.
92553P BB 7	VIACOM INC.....		..	06/05/2017.	VARIOUS.....	.....	523,491	550,000	547,146	547,204	.....	.....53	.....	53	.....	547,256	.....	(23,765)	(23,765)	8,715	10/04/2026.
928563 AC 9	VMWARE INC.....		..	11/10/2017.	BARCLAYS AMERICAN.....	.....	952,422	955,000	951,791	.....	.....61	.....	.....	61	.....	951,852	.....	569	569	8,587	08/21/2027.
92911M AA 4	VCBAS 2009-1 KAA3.....		..	12/25/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	37,564	.....	.....	.....(37,564)	.....	(37,564)	.....	.....	.....	.....	.....0	3,085	02/26/2037.
92914R AG 7	VOYA 2014-4A C.....		..	07/14/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	0	.....	5,000,000	.....	.....	.....0	190,297	10/14/2026.
92927B AB 8	WAMU 2007-OA6 1A1B.....		..	12/01/2017.	MBS PAYMENT.....	.....	371,810	749,484	155,194	.....	.....	.....6,076	.....	6,076	.....	371,810	.....	.....	.....0	3,812	07/25/2047.
92966@ AC 1	WHCG MANAGEMENT - TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	20,746	20,746	20,504	.....	.....	.....241	.....	241	.....	20,746	.....	.....	.....0	943	03/09/2023.
931427 AQ 1	WALGREENS BOOTS ALLIANCE.....		..	09/14/2017.	BANK AMERICA.....	.....	39,942	40,000	39,899	39,904	.....	.....6	.....	6	.....	39,910	.....	32	32	1,100	06/01/2026.
933634 AJ 6	WAMU 2007-HY3 4A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	972,715	990,128	714,171	937,768	.....	.....34,947	.....	34,947	.....	972,715	.....	.....	.....0	16,825	03/25/2037.
93363E AA 3	WAMU 2006-AR10 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	950,332	1,000,947	701,455	922,736	.....	.....27,595	.....	27,595	.....	950,332	.....	.....	.....0	15,450	09/25/2036.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
93363X AC 7	WMHE 2007-HE4 2A2.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....263,430	263,430	161,835	259,800	.....	.....	.....3,630	3,630	.....	.....263,430	.....	.....	.....0	1,353	07/25/2047.
93363X AD 5	WMHE 2007-HE4 2A3.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....86,647	86,647	54,913	85,540	.....	.....1,107	.....	.....1,107	.....	.....86,647	.....	.....	.....0	462	07/25/2047.
93364F AA 9	WAMU 2007-HY7 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....495,189	499,554	343,259	482,958	.....	.....12,230	.....	.....12,230	.....	.....495,189	.....	.....	.....0	10,639	07/25/2037.
939336 2J 1	WMALT 2005-1 1A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....136,021	442,037	180,467	180,467	.....	.....	.....	.....0	.....	.....180,467	.....	.....(44,445)	(44,445)	19,354	03/25/2035.
93934F AD 4	WMALT 2005-5 CB4.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....604,092	638,091	610,605	610,605	.....	.....1,439	.....	.....1,439	.....	.....612,044	.....	.....(7,952)	(7,952)	18,282	07/25/2035.
93934F NT 5	WMALT 2006-3 4CB.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....68,522	96,237	54,321	69,524	.....	.....(1,002)	.....	.....(1,002)	.....	.....68,522	.....	.....	.....0	3,826	03/25/2036.
93934N AJ 4	WMALT 2006-5 1A9.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....365,048	470,916	329,641	317,022	.....	.....10,974	.....	.....10,974	.....	.....327,997	.....	.....37,051	37,051	15,322	07/25/2036.
93935F AB 7	WMALT 2006-AR6 1A1B.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....118,857	863,360	270,948	90,685	.....	.....28,172	.....	.....28,172	.....	.....118,857	.....	.....	.....0	4,891	07/25/2046.
93936F AA 8	WMALT 2007-OC1 A1.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....114,002	115,692	35,327	107,418	.....	.....6,584	.....	.....6,584	.....	.....114,002	.....	.....	.....0	828	01/25/2047.
93936H AA 4	WMALT 2007-2 1A1.....		..	12/26/2017.	MBS PAYMENT.....	.....	.....4,461	48,502	27,920	6,095	.....	.....(1,634)	.....	.....(1,634)	.....	.....4,461	.....	.....	.....0	2,274	04/25/2037.
93936H AK 2	WMALT 2007-2 1A10.....		..	04/06/2017.	VARIOUS.....	.....	.....2,598,187	.....	.....2,955,767	2,415,444	77,689	.....	.....(181,502)	(103,813)	.....	.....2,311,631	.....	.....286,556	286,556	187,321	04/25/2037.
93936N AA 1	WMALT 2007-4 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....464,152	488,613	384,620	457,827	.....	.....6,325	.....	.....6,325	.....	.....464,152	.....	.....	.....0	12,992	06/25/2037.
93936P AF 5	WMALT 2007-5 A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....66,694	79,955	49,745	63,853	.....	.....2,841	.....	.....2,841	.....	.....66,694	.....	.....	.....0	2,532	06/25/2037.
948741 AM 5	WEINGARTEN REALTY INVEST.....		..	03/01/2017.	WELLS FARGO SECURITIES LLC.....	.....	.....2,852,190	3,000,000	2,974,650	2,975,494	.....	.....393	.....	.....393	.....	.....2,975,887	.....	.....(123,697)	(123,697)	55,521	08/15/2026.
94974B GP 9	WELLS FARGO & COMPANY.....		..	05/30/2017.	FIRST TENNESSEE.....	.....	.....2,548,750	2,500,000	2,505,505	2,505,162	.....	.....(216)	.....	.....(216)	.....	.....2,504,945	.....	.....43,805	43,805	59,906	09/29/2025.
94974B GT 1	WELLS FARGO & COMPANY.....		..	10/04/2017.	GOLDMAN SACHS.....	.....	.....20,850	20,000	20,404	20,403	.....	.....(5)	.....	.....(5)	.....	.....20,398	.....	.....453	453	714	06/14/2046.
949773 AF 2	WFMBS 2007-6 A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....408,921	442,999	411,657	409,919	.....	.....(997)	.....	.....(997)	.....	.....408,921	.....	.....	.....0	13,457	05/25/2037.
94979Y AP 0	WFMBS 2003-O 1A11.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....19,198	19,198	17,974	19,084	.....	.....114	.....	.....114	.....	.....19,198	.....	.....	.....0	325	01/25/2034.
949812 AA 9	WFMBS 2004-1 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....36,971	36,971	36,182	36,090	.....	.....	.....	.....0	.....	.....36,090	.....	.....881	881	798	07/25/2034.
94981P AQ 3	WFHET 2005-2 M12.....		..	08/15/2017.	VARIOUS.....	.....	.....1,188,302	4,391,120	1,023,717	1,010,375	.....	.....(192,993)	.....	.....(192,993)	.....	.....817,381	.....	.....370,921	370,921	96,103	09/25/2035.
94981Q AD 0	WFMBS 2005-AR16 2A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....89,207	89,207	60,215	86,912	.....	.....2,295	.....	.....2,295	.....	.....89,207	.....	.....	.....0	1,572	02/25/2034.
94981S AE 4	WFMBS 2005-16 A2.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....85,724	85,723	68,579	83,782	.....	.....1,942	.....	.....1,942	.....	.....85,724	.....	.....	.....0	1,982	01/25/2036.
94982A AK 8	WFMBS 2004-Y 3A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....721,939	721,939	687,647	716,183	.....	.....5,757	.....	.....5,757	.....	.....721,939	.....	.....	.....0	12,419	11/25/2034.
94982F AT 8	WELLS FARGO MORTGAGE BACKED SE.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....19,953	21,893	11,174	.....	.....	.....(288)	.....	.....(288)	.....	.....19,953	.....	.....	.....0	.....	04/25/2035.
949832 AW 9	WELLS FARGO MORTGAGE BACKED SE.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....	.....958	173	.....	.....	.....(2)	.....	.....(2)	.....	.....	.....	.....	.....0	2	12/25/2035.
949837 AE 8	WFMBS 2007-10 1A5.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....427,161	461,979	404,596	423,430	.....	.....3,731	.....	.....3,731	.....	.....427,161	.....	.....	.....0	13,679	07/25/2037.
949837 AT 5	WFMBS 2007-10 1A18.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....642,912	695,316	642,768	628,900	.....	.....14,012	.....	.....14,012	.....	.....642,912	.....	.....	.....0	20,607	07/25/2037.
949837 CF 3	WFMBS 2007-10 2A12.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....124,760	149,556	97,505	119,644	.....	.....5,116	.....	.....5,116	.....	.....124,760	.....	.....	.....0	4,675	07/25/2037.
94983B AT 6	WFMBS 2006-4 2A2.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....388,642	446,575	320,529	384,188	.....	.....4,454	.....	.....4,454	.....	.....388,642	.....	.....	.....0	10,022	04/25/2036.
94983H AA 4	WFMBS 2005-11 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....970,005	970,005	984,208	984,208	.....	.....	.....	.....0	.....	.....984,208	.....	.....(14,203)	(14,203)	25,988	11/25/2035.
94983L BB 2	WFMBS 2006-2 3A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....952,313	952,313	938,319	938,319	.....	.....	.....	.....0	.....	.....938,319	.....	.....13,994	13,994	17,310	03/25/2036.
94983S AL 6	WFMBS 2006-8 A9.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....657,678	708,551	697,579	664,950	.....	.....(7,272)	.....	.....(7,272)	.....	.....657,678	.....	.....	.....0	21,546	07/25/2036.
94983T AM 2	WFMBS 2006-AR6 6A2.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....214,658	391,088	242,631	242,631	.....	.....	.....	.....0	.....	.....242,631	.....	.....(27,973)	(27,973)	7,293	03/25/2036.
94984C AF 3	WFMBS 2006-AR11 A6.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....597,898	617,721	535,349	581,799	.....	.....16,099	.....	.....16,099	.....	.....597,898	.....	.....	.....0	11,161	08/25/2036.
94984F AC 3	WFMBS 2006-11 A3.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....320,496	364,180	310,769	317,627	.....	.....2,869	.....	.....2,869	.....	.....320,496	.....	.....	.....0	9,907	09/25/2036.
94984J AF 8	WFMBS 2006-13 A6.....		..	05/01/2017.	MBS PAYMENT.....	.....	.....16,127	145,710	43,315	43,315	.....	.....	.....	.....0	.....	.....43,315	.....	.....(27,188)	(27,188)	.....	10/25/2036.
94984R AA 1	WFMBS 2006-15 A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....349,850	377,593	337,153	346,928	.....	.....2,922	.....	.....2,922	.....	.....349,850	.....	.....	.....0	11,209	11/25/2036.
94984T AG 4	WFALT 2007-PA1 A7.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....384,141	496,548	328,178	381,838	.....	.....2,303	.....	.....2,303	.....	.....384,141	.....	.....	.....0	15,563	03/25/2037.
94984T AH 2	WFALT 2007-PA1 A8.....		..	12/25/2017.	MBS PAYMENT.....	.....	.....249,926	323,059	126,135	237,400	.....	.....12,526	.....	.....12,526	.....	.....249,926	.....	.....	.....0	2,531	03/25/2037.
94984X AA 8	WFMBS 2007-2 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....422,767	491,953	414,778	422,509	.....	.....258	.....	.....258	.....	.....422,767	.....	.....	.....0	15,118	03/25/2037.
94984X AN 0	WFMBS 2007-2 1A13.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....965,221	1,123,181	976,079	970,246	.....	.....(5,025)	.....	.....(5,025)	.....	.....965,221	.....	.....	.....0	34,517	03/25/2037.
94985F AA 6	WFALT 2007-PA2 1A1.....		..	12/01/2017.	MBS PAYMENT.....	.....	.....1,562,463	1,670,509	1,313,762	1,524,501	.....	.....37,963	.....	.....37,963	.....	.....1,562,463	.....	.....	.....0	53,001	06/25/2037.

SCHEDULE D - PART 4

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

E14.60

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94985G	AH	9		12/01/2017.	MBS PAYMENT.....		1,414,073	1,654,590	1,387,056	1,421,666		(7,593)		(7,593)		1,414,073			0	55,859	07/25/2037.
94985J	AK	6		12/01/2017.	MBS PAYMENT.....		566,176	611,981	528,180	566,201		9,974		9,974		566,176			0	17,674	06/25/2037.
94985J	BM	1		12/01/2017.	MBS PAYMENT.....		754,905	813,442	777,941	754,900		5		5		754,905			0	23,517	06/25/2037.
94985J	CA	6		12/01/2017.	MBS PAYMENT.....		817,246	883,365	788,274	807,202		10,045		10,045		817,246			0	25,512	06/25/2037.
94985R	AQ	5		12/01/2017.	MBS PAYMENT.....		1,057,747	1,150,105	1,034,149	1,034,149		16,520		16,520		1,050,669		7,078	7,078	36,833	04/25/2037.
94985T	AK	4		12/01/2017.	MBS PAYMENT.....		1,020,878	1,121,893	985,504	1,015,499		5,379		5,379		1,020,878			0	29,138	04/25/2037.
94985W	DT	5		12/01/2017.	MBS PAYMENT.....		9,657	10,869	9,520	9,575		82		82		9,657			0	338	08/25/2037.
94986A	AB	4		12/01/2017.	MBS PAYMENT.....		576,141	631,661	568,422	569,166		6,975		6,975		576,141			0	19,264	07/25/2037.
94986A	AX	6		12/01/2017.	MBS PAYMENT.....		995,284	1,091,195	1,036,606	1,036,606		(2,108)		(2,108)		1,034,498		(39,214)	(39,214)	33,279	07/25/2037.
94986X	AF	5		12/01/2017.	MBS PAYMENT.....		1,440,102	1,440,102	1,350,096	1,433,793		6,309		6,309		1,440,102			0	56,202	04/27/2035.
94988Q	AU	5		01/13/2017.	SANDLER ONEILL.....		6,230,000	7,000,000	5,628,896	6,004,798		5,789		5,789		6,010,588		219,412	219,412	40,097	07/15/2046.
949922	AA	6		12/01/2017.	MBS PAYMENT.....		587,419	706,457	575,797	589,820		(2,401)		(2,401)		587,419			0	25,669	11/25/2037.
95000U	2A	0		05/15/2017.	WELLS FARGO & COMPANY.....		120,391	120,000	120,000					0		120,000		391	391		05/22/2028.
95058X	AB	4		12/15/2017.	MBS PAYMENT.....		34,000	34,000	34,000	34,000				0		34,000			0	867	06/15/2045.
95058X	AC	2		12/15/2017.	MBS PAYMENT.....		20,000	20,000	19,812	19,946		54		54		20,000			0	562	06/15/2045.
95168W	AN	7		11/16/2017.	CALLED BY ISSUER at 100.000.....		8,500,000	8,500,000	8,340,625	8,360,718		139,282		139,282		8,500,000			0	446,917	01/16/2027.
95873*	AG	9		03/20/2017.	MATURITY.....		75,000	75,000	53,989	73,854		1,146		1,146		75,000			0		03/20/2017.
95873*	AJ	3		12/22/2017.	MBS PAYMENT.....		5,653	5,653	2,975	5,524		129		129		5,653			0		06/22/2029.
966837	AE	6		07/14/2017.	VARIOUS.....		11,250,928	10,500,000	10,690,604	10,688,285		(6,576)		(6,576)		10,681,709		569,218	569,218	253,735	12/03/2025.
970631	AA	5		12/15/2017.	MBS PAYMENT.....		526,122	526,122	526,122	526,122				0		526,122			0	15,728	09/15/2037.
98157#	AD	3		02/03/2017.	CALLED BY ISSUER at 100.000.....		201,105	201,105	201,105	201,105						201,105			0	2,971	07/31/2019.
98157#	AE	1		02/03/2017.	VARIOUS.....		996,573	996,573	984,622	986,943		9,629		9,629		996,573			0	21,484	07/31/2019.
984582	AA	4		12/25/2017.	MBS PAYMENT.....		644	644	272	272				0		272		372	372	4	06/25/2037.
98953@	AB	5		04/18/2017.	CALLED BY ISSUER at 100.000.....		817,179	817,179	817,179	817,179				0		817,179			0	14,282	08/16/2020.
ADV DIA	GN	1		12/20/2017.	VARIOUS.....		2,325,306	2,343,750	2,320,313					0		2,325,306			0	660	12/11/2020.
AFFINI	ON	1		12/20/2017.	DIRECT.....		5,701,246	5,835,213	5,687,291					0		5,701,246			0		05/10/2022.
ALLARR	EV	7		09/19/2017.	VARIOUS.....		83,168	83,168	83,168	83,168				0		83,168			0	10,661	09/30/2021.
AMERME	DA	7		12/20/2017.	VARIOUS.....		1,115,981	1,138,594	1,104,436	1,106,787		9,194		9,194		1,115,981			0	93,255	08/22/2020.
APEXFU	ND	2		08/29/2017.	CALLED BY ISSUER at 100.000.....		1,433,883	1,433,883	1,383,697	1,386,289		47,593		47,593		1,433,883			0	177,704	07/08/2022.
ASCENT	2N	5		04/05/2017.	CALLED BY ISSUER at 100.000.....		442,742	442,742	431,179	435,366		7,377		7,377		442,742			0	64,819	09/30/2018.
ASCENT	EX	0		04/05/2017.	CALLED BY ISSUER at 100.000.....		447,336	447,336	424,021	431,806		15,530		15,530		447,336			0	41,654	09/30/2018.
ASCENT	FR	2		04/05/2017.	CALLED BY ISSUER at 100.000.....		1,231,841	1,231,841	1,199,587	1,211,316		20,524		20,524		1,231,841			0	145,218	09/30/2018.
ASOCIN	CT	1		12/29/2017.	CALLED BY ISSUER at 100.000.....		11,526	11,526	11,411	11,415		111		111		11,526			0	617	12/23/2019.
ATSITL	2L	2		12/20/2017.	DIRECT.....		2,972,275	3,000,000	2,969,697					0		2,972,275			0		03/31/2022.
AUTOTR	AK	5		12/29/2017.	CALLED BY ISSUER at 100.000.....		660,000	660,000	650,760	650,762		9,238		9,238		660,000			0	73,399	12/21/2021.
AVANTI	PP	8		12/20/2017.	DIRECT.....		3,240,969	3,240,969	3,240,969					0		3,240,969			0		06/20/2020.
AVIATT	EC	5		01/26/2017.	PRIOR PERIOD INCOME.....									0					0	72,438	03/30/2022.
BCC01I	M3	9		09/18/2017.	MBS PAYMENT.....		28,587	28,587	28,587	25,508		3,079		3,079		28,587			0	67	11/25/2024.

SCHEDULE D - PART 4

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

E14.61

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
BCC03P FT 2	PBHET 2000-2 X1.....		..	10/26/2017.	VARIOUS.....	.....	306,290	.....	779,760	592,741	.....	(273,115)	.....	(273,115)	.....	319,625	.....	(13,335)	(13,335)	428,779	08/25/2031.
BCC0BM HK 7	AMSI 2003-7 CE.....		..	11/09/2017.	MBS PAYMENT.....	.....	18,187	18,187	7,274	3,981	1,083	.....	.....	1,083	5,064	.....	13,123	13,123	13,123	11	08/25/2033.
BCC0DF F0 6	BHLT 2003-1 X.....		..	11/14/2017.	MBS PAYMENT.....	.....	325,127	325,127	325,420	325,420	.....	.....	.....	0	325,420	.....	(294)	(294)	(294)	2,076	10/25/2034.
BCC0DU 98 3	SAIL 2004-1 X.....		..	10/25/2017.	MBS PAYMENT.....	.....	151,789	151,789	18,838	17,847	991	.....	.....	991	18,838	.....	132,951	132,951	132,951	320	02/25/2034.
BCC28G EV 9	ATLSS 2014-1 A.....		..	11/15/2017.	VARIOUS.....	.....	415,814	415,814	415,601	415,601	.....	.....	.....	0	415,601	.....	213	213	213	12,759	12/15/2039.
BGH318 6T 2	AWAS AVIATIONS HOLDINGS.....		..	09/11/2017.	VARIOUS.....	.....	837,809	837,809	839,213	837,809	.....	.....	.....	0	837,809	.....	.....	.....	0	26,685	06/10/2018.
BGH340 7U 2	AABS 2013-1 A:A.....		..	12/15/2017.	VARIOUS.....	.....	35,426	35,426	35,957	35,818	.....	(392)	.....	(392)	35,426	.....	.....	.....	0	902	01/15/2038.
BGH38M 5T 5	RISE LTD-2013 BANK LOANS.....		..	12/15/2017.	VARIOUS.....	.....	221,987	221,987	223,652	223,327	.....	(1,340)	.....	(1,340)	221,987	.....	.....	.....	0	5,372	02/12/2039.
BL2430 48 8	SABLE INTL FINANCE - CABLE & WIRELESS.....		..	11/09/2017.	MERRILL LYNCH.....	.....	2,002,500	2,000,000	1,990,000	.....	.....	21	.....	21	1,990,021	.....	12,479	12,479	12,479	.....	01/31/2025.
BLKANG RV 1	BLACK ANGUS - REV.....		..	12/20/2017.	CALLED BY ISSUER at 100.000.....	.....	127,711	127,711	127,711	.....	.....	.....	.....	0	127,711	.....	.....	.....	0	5,623	04/24/2020.
BLKANG US 4	BLACK ANGUS STEAKHOUSES, LLC.....		..	12/20/2017.	VARIOUS.....	.....	3,055,194	3,067,969	3,045,136	103,125	.....	.....	.....	0	3,055,194	.....	.....	.....	0	2,038	04/24/2020.
BROCKH LD 7	BROCK HOLDINGS.....		..	12/20/2017.	VARIOUS.....	.....	3,242,885	3,300,000	3,197,207	3,199,380	.....	43,504	.....	43,504	3,242,885	.....	.....	.....	0	297,486	09/07/2021.
C7236# AA 2	PET HOLDINGS - TL.....		..	10/02/2017.	CALLED BY ISSUER at 100.000.....	.....	43,079	43,079	42,599	42,779	.....	300	.....	300	43,079	.....	.....	.....	0	1,792	07/05/2022.
C7236# AB 0	PET HOLDINGS - DDTL.....		..	10/02/2017.	VARIOUS.....	.....	205	205	205	.....	.....	.....	.....	0	205	.....	.....	.....	0	6	07/05/2022.
C7236# AC 8	PET HOLDINGS - REVOLVER.....		..	12/21/2017.	VARIOUS.....	.....	311,638	311,638	311,638	147,618	.....	.....	.....	0	311,638	.....	.....	.....	0	3,058	07/05/2022.
CARREN TL 5	CAR RENTALS PARENTCO, S.L.U.....		..	12/19/2017.	CALLED BY ISSUER at 100.000.....	.....	2,487,894	2,529,480	2,221,100	2,167,248	.....	56,549	.....	56,549	77,861	2,301,658	186,237	186,237	186,237	201,760	06/20/2020.
CROWNG RP 8	CROWNE GROUP, LLC.....		..	12/20/2017.	DIRECT.....	.....	593,724	608,579	587,412	.....	.....	.....	.....	0	593,724	.....	.....	.....	0	.....	05/26/2021.
CVSHOL D3 0	CVS HOLDING - TL 3A.....		..	04/03/2017.	DIRECT.....	.....	53,628	70,482	52,772	52,923	.....	705	.....	705	53,628	.....	.....	.....	0	.....	08/14/2021.
ELKPET RO 3	PROJECT ANTLER - ELK PETROLEUM.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	21,698	21,698	20,984	.....	.....	714	.....	714	21,698	.....	.....	.....	0	388	11/06/2021.
FASDHO LD 3	FASTENER DISTRIBUTION HOLDINGS - TL.....		..	12/29/2017.	VARIOUS.....	.....	95,481	95,481	93,140	.....	.....	2,340	.....	2,340	95,481	.....	.....	.....	0	3,023	03/31/2022.
FIRSTB OS 3	FIRST BOSTON.....		..	12/20/2017.	VARIOUS.....	.....	1,875,000	1,875,000	1,875,000	.....	.....	.....	.....	0	1,875,000	.....	.....	.....	0	11,250	12/31/2020.
FKISEC GR 3	FKI SECURITY GROUP, INC.....		..	12/20/2017.	VARIOUS.....	.....	2,312,500	2,312,500	2,289,375	.....	.....	.....	.....	0	2,312,500	.....	.....	.....	0	.....	03/30/2020.
FRIEDR TL 6	CC FRIEDRICH HOLDINGS - TL.....		..	12/20/2017.	DIRECT.....	.....	4,962,449	5,000,000	4,950,000	.....	.....	.....	.....	0	4,962,449	.....	.....	.....	0	.....	02/02/2022.
G3163H AC 6	CJ HOLDING CO.....		..	01/06/2017.	CALLED BY ISSUER at 100.000.....	.....	15,070	15,070	14,769	14,794	.....	277	.....	277	15,070	.....	.....	.....	0	1,229	03/24/2020.
G7366* AB 2	TRINTECH TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	1,858,184	1,858,184	1,836,683	1,839,643	.....	18,541	.....	18,541	1,858,184	.....	.....	.....	0	178,859	10/01/2021.
GRACEL ND 3	GRACELAND DD TL.....		..	11/14/2017.	VARIOUS.....	.....	3,044,954	3,044,954	3,027,093	3,032,393	.....	12,561	.....	12,561	3,044,954	.....	.....	.....	0	371,973	06/16/2019.
HYLNDA TA 6	HYLAN DATACOM.....		..	02/01/2017.	PRIOR PERIOD INCOME.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	18,548	07/25/2021.
000000 00 0	IRHE 2002-1.....		..	12/04/2017.	MBS PAYMENT.....	.....	385,639	385,639	218,399	.....	.....	.....	.....	0	218,399	.....	167,240	167,240	167,240	144	02/05/2029.
IMPACS AL 3	IMPACT SALES.....		..	12/29/2017.	VARIOUS.....	.....	235,218	237,315	234,191	231,290	.....	947	.....	947	235,218	.....	.....	.....	0	6,278	12/31/2021.
IMPADD TL 5	IMPACT SALES - DDTL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	1,289	1,289	1,273	.....	.....	15	.....	15	1,289	.....	.....	.....	0	56	12/30/2021.
INTERM EX 6	INTERMEX - 1ST LIEN TL.....		..	12/29/2017.	CALLED BY ISSUER at 100.000.....	.....	50,000	50,000	49,750	.....	.....	250	.....	250	50,000	.....	.....	.....	0	1,766	08/23/2022.
INTERN AP 5	INTERNAP CORPORATION.....		..	12/29/2017.	VARIOUS.....	.....	8,205	8,205	8,082	.....	.....	123	.....	123	8,205	.....	.....	.....	0	389	04/13/2022.
INTRLI NK 0	INTRALINKS.....		..	12/29/2017.	CALLED BY ISSUER at 102.000.....	.....	85,292	83,620	82,784	.....	.....	2,509	.....	2,509	85,292	.....	.....	.....	0	481	11/24/2025.
INVISI ON 3	INVISION DIVERSIFIED.....		..	12/20/2017.	DIRECT.....	.....	3,316,473	3,341,301	3,299,535	.....	.....	.....	.....	0	3,316,473	.....	.....	.....	0	.....	06/30/2020.
JAVLNC AP 1	JAVLIN CAPITAL LLC.....		..	12/20/2017.	VARIOUS.....	.....	933,983	937,500	918,750	921,120	.....	12,837	.....	12,837	933,958	.....	26	26	26	95,366	09/30/2019.
JOHNGO RE 2	JOHN GORE ORGANIZATION TL.....		..	12/20/2017.	VARIOUS.....	.....	787,438	797,464	781,515	782,505	.....	4,933	.....	4,933	787,438	.....	.....	.....	0	71,154	06/28/2021.
KDCSOD DT 5	KDC SOLAR DD TL.....		..	12/20/2017.	VARIOUS.....	.....	604,167	604,167	604,167	604,167	.....	.....	.....	0	604,167	.....	.....	.....	0	87,207	11/20/2018.
KDCSOL TL 7	KDC SOLAR TL.....		..	12/20/2017.	VARIOUS.....	.....	598,760	602,602	589,044	593,131	.....	5,628	.....	5,628	598,760	.....	.....	.....	0	39,878	11/20/2018.
KENCOL E1 8	KENNETH COLE PRODUCTIONS, INC.....		..	12/22/2017.	CALLED BY ISSUER at 100.000.....	.....	526,288	526,288	519,710	.....	.....	6,579	.....	6,579	526,288	.....	.....	.....	0	31,249	03/21/2022.
KILOFI ND 6	KILOWATT FINANCIAL LLC DD.....		..	08/01/2017.	VARIOUS.....	.....	308,958	308,958	308,133	308,414	.....	545	.....	545	308,958	.....	.....	.....	0	35,568	04/07/2020.
KILOFI NL 8	KILOWATT FINANCIAL LLC.....		..	08/01/2017.	PRIOR PERIOD INCOME.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	07/07/2019.
KILOFI NT 1	KILOWATT FINANCIAL LLC TL.....		..	08/01/2017.	VARIOUS.....	.....	240,027	240,027	230,558	233,294	.....	6,732	.....	6,732	240,027	.....	.....	.....	0	28,944	04/07/2020.

SCHEDULE D - PART 4

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

E14.62

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
				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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification				Description																			
KITARA HC 1				KITARA HOLDCO CORP.....	..	12/20/2017.	VARIOUS.....		1,835,945	1,856,683	1,788,695	1,816,910		19,035		19,035		1,835,945			0	185,666	01/28/2019.
KPCHEA L2 9				KPC HEALTHCARE INC.....	..	02/28/2017.	VARIOUS.....		1,689,199	1,689,199	1,651,532	1,656,736		32,462		32,462		1,689,199			0	111,607	08/28/2020.
LASKOH LD 7				LASKO.....	..	12/20/2017.	VARIOUS.....		7,324,763	7,416,936	7,264,075	7,267,020		57,743		57,743		7,324,763			0	567,822	11/18/2021.
LX1287 92 4				GRUPO HIMA LOAN A.....	..	12/05/2017.	VARIOUS.....		80,000	120,000	90,986	90,986				0		90,986		(10,986)	(10,986)	7,518	01/31/2018.
LX1287 93 2				GRUPO HIMA LOAN B.....	..	12/05/2017.	VARIOUS.....		4,006	6,006	4,624	4,624				0		4,624		(618)	(618)	358	01/31/2018.
LYTXIN C0 8				LTYX.....	..	12/20/2017.	DIRECT.....		2,124,457	2,191,422	2,122,027					0		2,124,457			0		08/31/2023.
MAMMTN SK 7				MAMMOTH MOUNTAIN SKI AREA LLC.....	..	07/31/2017.	VARIOUS.....		1,311,849	1,311,849	1,292,172	1,295,787		16,062		16,062		1,311,849			0	65,235	09/15/2020.
MOMENT EL 1				MOMENTUM TELECOM INC.....	..	06/01/2017.	PRIOR PERIOD INCOME.....									0					0	17,968	03/10/2019.
NORDIC A0 0				NORDIC AVIATION CAPITAL.....	..	12/20/2017.	DIRECT.....		3,176,939	3,197,049	3,086,036	3,136,469		40,470		40,470		3,176,939			0	320,093	06/20/2018.
NPHRNT LB 8				NEPHRON - TL B.....	..	11/07/2017.	CALLED BY ISSUER at 100.000.....		280,233	280,233	272,415		7,819		7,819		280,233			0	5,438	08/11/2019.	
NVTNTL B1 5				NVTN - TL B.....	..	07/10/2017.	CALLED BY ISSUER at 100.000.....		14,570	14,570	14,570				0		14,570			0			11/09/2020.
ONYXCE NT 4				ONYX CENTERSOURCE.....	..	12/29/2017.	VARIOUS.....		64,947	64,947	64,280	63,147		667		667		64,947			0	3,384	12/20/2021.
ORGGCH OL 1				ORG GC HOLDINGS LLC.....	..	07/31/2017.	CALLED BY ISSUER at 100.000.....		4,904,477	4,904,477	4,769,604	4,787,289		117,188		117,188		4,904,477			0	321,687	12/31/2021.
PACUNI ON 2				PACIFIC UNION FINANCIAL LLC.....	..	07/14/2017.	CALLED BY ISSUER at 100.000.....		7,231	7,231	7,159		72		72		7,231			0	108	04/21/2022.	
PATPOI NT 2				PATIENTPOINT - TL.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		13,521	13,521	13,342		180		180		13,521			0	297	06/26/2022.	
PAYALL IC 8				PAYMENT ALLIANCE.....	..	09/15/2017.	VARIOUS.....		2,214,822	2,214,822	2,214,822	2,214,822				0		2,214,822			0	165,587	06/10/2018.
PEGASU SA 6				PEGASUS SOLUTIONS TL-A.....	..	05/01/2017.	VARIOUS.....		6,402,000	10,933,333	10,825,383	10,933,333		4,531,333		(4,531,333)		6,402,000			0	68,987	11/10/2019.
PEGUST LB 0				PEGASUS SOLUTIONS TL-B.....	..	05/01/2017.	VARIOUS.....			2,416,250	2,396,250	2,416,250		2,416,250		(2,416,250)				0			02/10/2018.
PLDDEV TL 5				P&L DEVELOPMENT LLC 1ST LIEN TL.....	..	10/03/2017.	CALLED BY ISSUER at 100.000.....		40,000	40,000	39,600		400		400		40,000			0	939	05/18/2022.	
PLSELL C1 3				PULSE SECURE LCC 1ST LIEN - TL.....	..	12/29/2017.	VARIOUS.....		20,582	20,582	20,273		309		309		20,582			0	759	05/01/2022.	
POINTB LK 0				POINT BLANK ENTERPRISES, INC.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		14,904	14,904	14,606	14,667		237		237		14,904			0	1,134	05/29/2021.
PRESPI NE 7				PRECISION SPINE, INC.....	..	02/01/2017.	PRIOR PERIOD INCOME.....									0				0	91,741	01/21/2020.	
REALDI NC 0				REALD INC.....	..	12/20/2017.	VARIOUS.....		3,995,838	4,095,166	3,951,015	3,967,452		28,386		28,386		3,995,838			0	316,027	03/22/2021.
RESOLU TE 9				RESOLUTE ENERGY CORP.....	..	01/04/2017.	CALLED BY ISSUER at 100.000.....		3,613,427	3,613,427	3,360,487	3,473,120		140,306		140,306		3,613,427			0	204,936	09/22/2018.
SMARTF IN 9				SMART FINANCIAL.....	..	05/01/2017.	DIRECT.....		333,333	333,333	333,333	333,333				0		333,333			0		11/21/2021.
SMILDO CT 5				SMILE DOCTORS LLC.....	..	12/29/2017.	CALLED BY ISSUER at 100.000.....		3,590	3,590	3,516		74		74		3,590			0	56	10/06/2022.	
SOFSSR 03 6				SOF RECEIVABLES 3, LLC.....	..	05/31/2017.	CALLED BY ISSUER at 100.000.....		9,097,746	9,097,746	9,097,746	9,097,746				0		9,097,746			0	348,416	03/30/2018.
SOULCY TL 5				SOUL CYCLE (TL).....	..	12/20/2017.	DIRECT.....		4,496,077	4,541,139	4,450,317					0		4,496,077			0		01/05/2021.
SOUTHE AT 0				SOUTHERN THEATERS LLC.....	..	12/28/2017.	CALLED BY ISSUER at 100.000.....		171,006	171,006	168,503	162,606				0		168,503		2,503	2,503	10,854	11/03/2020.
SOUTHW ST 1				SOUTHWEST DEALER SERVICES.....	..	02/01/2017.	PRIOR PERIOD INCOME.....									0				0	26,475	03/16/2020.	
TANGOE TL 4				TANGOE INC, SS 1ST LIEN LAST OUT TL.....	..	12/29/2017.	VARIOUS.....		20,664	20,664	19,852		812		812		20,664			0	1,046	06/16/2022.	
TP1COM PT 3				ARES COMMERCIAL REAL ESTATE CORPORATION.....	..	12/20/2017.	DIRECT.....													0	85,460	12/09/2018.	
USAUTO SA 4				US AUTO SALES INC.....	..	12/20/2017.	VARIOUS.....		1,925,000	1,925,000	1,915,375					0		1,925,000			0		06/08/2020.
USVIDE OM 5				US - VIDEOLOGY MEDIA TECHNOLOGIES,LLC.....	..	12/01/2017.	VARIOUS.....		806,846	806,846	776,273		30,573		30,573		806,846			0	27,913	01/10/2020.	
VIDEOL OG 0				VIDEOLOGY MEDIA TECHNOLOGIES LLC 1ST REV.....	..	12/20/2017.	VARIOUS.....		1,000,027	1,000,027	983,257					0		983,257		16,771	16,771	23,435	01/10/2020.
VILLRO AD 8				VILLAGE ROADSHOW FILMS.....	..	10/31/2017.	CALLED BY ISSUER at 100.000.....		191,172	191,172	188,185	188,684		2,488		2,488		191,172			0	15,046	04/30/2021.
VIVSOL AR 0				VIVINT SOLAR.....	..	12/20/2017.	VARIOUS.....		2,581,505	2,581,505	2,581,505	2,581,505				0		2,581,505			0	238,464	03/16/2020.
WTIHOL D2 6				WTI HOLDINGS LLC.....	..	12/31/2017.	CALLED BY ISSUER at 100.000.....		1,516,123	1,516,123	1,478,220	1,483,624		32,499		32,499		1,516,123			0	279,405	01/29/2021.
ZOTECP AR 1				ZOTEC PARTNERS LLC.....	..	12/20/2017.	VARIOUS.....		7,654,551	7,773,845	7,579,499	3,860,248		18,958		18,958		7,654,574			0	330,422	08/29/2020.
067901 AQ 1				BARRICK GOLD CORP.....	A	09/21/2017.	CALLED BY ISSUER at 109.913.....		93,426	85,000	85,262	85,409		8,017		8,017		93,426			0	3,098	05/01/2023.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
13645R	AD	6		10/16/2017.	J P MORGAN.....		2,770,680	2,000,000	2,737,520	2,735,680		(29,867)		(29,867)		2,705,813		64,867	64,867	143,688	10/15/2031.
15135U	AM	1		07/06/2017.	CREDIT SUISSE.....		57,052	60,000	59,990			1		1		59,990		(2,938)	(2,938)	666	04/15/2027.
349553	AL	1		07/07/2017.	EXCHANGE.....		360,000	360,000	360,000	360,000				0		360,000			0	8,340	10/04/2026.
665815	AH	9		07/14/2017.	CORPORATE ACTIONS.....		10,028	25,000	27,625	10,375	16,591			16,591		26,966		(16,938)	(16,938)		09/01/2023.
73755L	AL	1		04/17/2017.	KEYBANC CAPITAL MARKETS.....		40,652	40,000	39,644	39,732		10		10		39,741		910	910	862	03/15/2024.
98417E	AU	4		10/25/2017.	MATURITY.....		240,000	240,000	220,370	231,741		8,259		8,259		240,000			0	6,480	10/25/2017.
EASYHO	ME	5		11/02/2017.	CALLED BY ISSUER at 100.000.....		2,640,814	2,700,356	2,504,012	2,504,712		18,289		18,289	2,650	2,525,650	115,163		115,163	231,902	10/08/2018.
00084P	AY	9		03/20/2017.	CALLED BY ISSUER at 100.000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000				10,618	09/20/2023.
00084Q	AJ	0		10/20/2017.	MBS PAYMENT.....		10,000,000	10,000,000	9,631,250	9,739,177		260,823		260,823		10,000,000			0	475,899	04/20/2025.
00131L	2A	2		03/15/2017.	ANZ BANKING GROUP LTD.....		229,641	230,000	229,158	229,619		35		35		229,654		(13)	(13)	2,659	03/11/2019.
001749	AU	4		07/15/2017.	MBS PAYMENT.....		2,250,000	2,250,000	2,240,010	2,240,888		9,112		9,112		2,250,000			0	113,807	01/15/2022.
00289L	AA	3		10/31/2017.	SINK.....		5,460	5,460	5,575	5,462		(2)		(2)		5,460				300	04/30/2043.
00507U	AU	5		07/31/2017.	VARIOUS.....		2,745,172	2,549,000	2,635,719	2,634,673		(746)		(746)		2,633,928		111,244	111,244	92,676	03/15/2045.
00772B	AR	2		03/01/2017.	CITIGROUP GLOBAL MARKETS.....		185,650	180,000	179,663	179,688		10		10		179,698		5,952	5,952	4,246	02/01/2022.
009350	AA	7		01/15/2017.	VARIOUS.....		79,857	79,857	75,565	78,243		1,613		1,613		79,857			0	523	06/26/2038.
00936C	AC	6		04/20/2017.	MBS PAYMENT.....		1,000,000	1,000,000	755,000	956,619		43,381		43,381		1,000,000			0	6,517	12/20/2020.
00936C	AE	2		07/20/2017.	MBS PAYMENT.....		200,000	200,000	139,500	184,285		15,715		15,715		200,000			0	2,148	12/20/2020.
020056	AR	8		10/19/2017.	MBS PAYMENT.....		1,000,000	1,000,000	993,200	994,423		5,577		5,577		1,000,000				50,614	10/18/2027.
020564	AB	6		05/19/2017.	CITIGROUP GLOBAL MARKETS.....		1,384,500	1,300,000	1,298,375	1,298,850		58		58		1,298,908		85,592	85,592		08/08/2023.
03764H	AJ	1		09/11/2017.	MBS PAYMENT.....		5,700,000	5,700,000	5,635,875	5,638,638		61,362		61,362		5,700,000				237,970	04/15/2025.
03765F	AG	0		02/15/2017.	CALLED BY ISSUER at 100.000.....		6,500,000	6,500,000	6,183,077	6,229,158		270,842		270,842		6,500,000			0	101,902	10/17/2026.
04013P	AJ	0		01/19/2017.	CALLED BY ISSUER at 100.000.....		500,000	500,000	500,000	500,000				0		500,000			0	5,213	04/19/2023.
04013Y	AU	6		04/12/2017.	CALLED BY ISSUER at 100.000.....		500,000	500,000	496,000	496,523		3,477		3,477		500,000			0	9,214	10/12/2023.
04014J	AE	4		12/08/2017.	CALLED BY ISSUER at 100.000.....		2,000,000	2,000,000	1,961,000	1,974,161		25,839		25,839		2,000,000			0	89,771	04/15/2025.
04014J	AG	9		12/08/2017.	CALLED BY ISSUER at 100.000.....		9,000,000	9,000,000	8,718,750	8,850,033		149,967		149,967		9,000,000			0	508,219	04/15/2025.
04014R	AJ	5		09/14/2017.	MBS PAYMENT.....		7,500,000	7,500,000	7,225,000	7,326,121		173,879		173,879		7,500,000			0	326,444	07/23/2025.
04280P	AJ	6		09/12/2017.	VARIOUS.....		12,000,000	12,000,000	11,471,250	11,573,210		426,790		426,790		12,000,000			0	500,259	03/12/2026.
04280T	AD	1		04/17/2017.	MBS PAYMENT.....		11,000,000	11,000,000	10,969,063	10,936,293		63,707		63,707		11,000,000			0	336,492	10/15/2026.
04941K	AE	9		08/15/2017.	CALLED BY ISSUER at 100.000.....		2,000,000	2,000,000	1,926,250	1,947,273		52,727		52,727		2,000,000			0	56,754	02/17/2026.
04964W	AG	0		04/06/2017.	CALLED BY ISSUER at 100.000.....		20,000,000	20,000,000	19,662,630	19,639,089		360,911		360,911		20,000,000				442,140	10/23/2025.
055451	AU	2		09/12/2017.	TENDER OFFER.....		142,003	130,000	129,886	129,886		10		10		129,896		12,107	12,107	4,755	09/30/2023.
05565Q	CP	1		05/15/2017.	BARCLAYS AMERICAN.....		114,971	110,000	110,000	110,000				0		110,000		4,971	4,971	3,240	02/10/2024.
05565Q	CX	4		05/15/2017.	SUMRIDGE PARTNERS.....		161,726	160,000	160,000	160,000				0		160,000		1,726	1,726	2,829	02/13/2020.
05565Q	DB	1		05/15/2017.	STIFEL NICOLAUS & CO.....		386,712	390,000	390,477	390,450		(16)		(16)		390,434		(3,721)	(3,721)	6,555	05/04/2026.
05565Q	DG	0		05/15/2017.	BNP PARIBAS - LONDON.....		132,311	130,000	130,000	130,000				0		130,000		2,311	2,311	1,974	11/28/2023.
05565Q	DH	8		05/15/2017.	MILLENNIUM ADVISORS.....		205,842	200,000	200,000	200,000				0		200,000		5,842	5,842	3,516	11/28/2028.
05580H	AC	3		07/31/2017.	CALLED BY ISSUER at 100.000.....		1,000,000	1,000,000	971,500	975,435		24,565		24,565		1,000,000			0	20,036	10/30/2025.
056143	AA	8		12/14/2017.	MBS PAYMENT.....		329,065	329,065	272,869	320,155		8,910		8,910		329,065			0	942	11/14/2033.
05617W	AG	8		12/20/2017.	CALLED BY ISSUER at 100.000.....		4,000,000	4,000,000	3,740,000	3,777,035		222,965		222,965		4,000,000			0	219,262	04/20/2025.
05617Y	AE	9		03/02/2017.	MBS PAYMENT.....		500,000	500,000	482,500	485,573		14,427		14,427		500,000			0	6,707	01/18/2025.
05618D	AE	4		03/22/2017.	CALLED BY ISSUER at 100.000.....		1,000,000	1,000,000	962,500	965,912		34,088		34,088		1,000,000			0	15,472	07/20/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05618M AJ 3	BABS N 2014-3A C1.....		D	01/15/2017.	MBS PAYMENT.....	.....	.....2,000,000	2,000,000	1,831,000	1,849,434	.....	.....150,566	.....	.....150,566	.....	.....2,000,000	.....	.....	.....0	19,831	01/15/2026.
056752 AD 0	BAIDU INC.....		D	02/03/2017.	DEUTSCHE BANK.....	.....	.....292,532	290,000	288,028	289,099	.....	.....35	.....	.....35	.....	.....289,134	.....	.....3,398	3,398	1,196	06/09/2019.
064255 AU 6	BK TOKYO-MITSUBISHI UFJ.....		D	02/02/2017.	HSBC SECURITIES LIMITED.....	.....	.....741,902	740,000	738,816	739,464	.....	.....21	.....	.....21	.....	.....739,485	.....	.....2,416	2,416	6,761	03/10/2019.
071322 AE 1	BATLN 2007-1A D.....		D	07/14/2017.	MBS PAYMENT.....	.....	.....1,000,000	1,000,000	955,000	967,428	.....	.....32,572	.....	.....32,572	.....	.....1,000,000	.....	.....	.....0	24,015	07/14/2022.
08180V AE 6	BSP 2012-1A BR.....		..	10/02/2017.	MBS PAYMENT.....	.....	.....750,000	750,000	750,000	750,000	.....	.....	.....	.....0	.....	.....750,000	.....	.....	.....0	30,497	10/15/2025.
09202J AC 9	BLACK 2012-1A A1.....		D	08/01/2017.	MBS PAYMENT.....	.....	.....716,397	716,397	699,383	703,469	.....	.....12,928	.....	.....12,928	.....	.....716,397	.....	.....	.....0	8,309	02/01/2023.
09202J AJ 4	BLACK 2012-1A C.....		..	11/01/2017.	CALLED BY ISSUER at 100.000.....	.....	.....9,425,000	9,425,000	9,412,125	9,408,910	.....	.....45,774	.....	.....45,774	.....	.....9,454,684	.....	.....(29,684)	(29,684)	535,184	02/01/2023.
09202L AG 5	BLACK 2013-1A B.....		D	07/17/2017.	MBS PAYMENT.....	.....	.....500,000	500,000	457,250	460,608	.....	.....39,392	.....	.....39,392	.....	.....500,000	.....	.....	.....0	14,674	02/06/2026.
09202X AF 1	BLACK 2006-1A D.....		D	07/31/2017.	MBS PAYMENT.....	.....	.....5,000,000	5,000,000	4,300,000	4,789,032	.....	.....210,968	.....	.....210,968	.....	.....5,000,000	.....	.....	.....0	58,803	04/29/2019.
09625J AF 1	BLUE M 2013-3A D.....		..	07/31/2017.	VARIOUS.....	.....	.....3,750,000	3,750,000	3,604,688	3,656,343	.....	.....93,657	.....	.....93,657	.....	.....3,750,000	.....	.....	.....0	128,878	10/29/2025.
09626Y AH 3	BLUE M 2013-2I D.....		..	10/22/2017.	VARIOUS.....	.....	.....4,400,000	4,400,000	4,281,750	4,318,706	.....	.....81,294	.....	.....81,294	.....	.....4,400,000	.....	.....	.....0	206,747	01/22/2025.
09627R AG 9	BLUE M 2014-3A C.....		D	04/17/2017.	MBS PAYMENT.....	.....	.....4,000,000	4,000,000	3,852,500	3,860,688	.....	.....139,312	.....	.....139,312	.....	.....4,000,000	.....	.....	.....0	91,016	10/15/2026.
107265 AC 4	BRENT 2006-1A A2.....		..	11/01/2017.	VARIOUS.....	.....	.....1,550,000	1,550,000	1,137,688	1,463,293	.....	.....86,707	.....	.....86,707	.....	.....1,550,000	.....	.....	.....0	14,029	02/01/2022.
107265 AE 0	BRENT 2006-1A B.....		..	11/01/2017.	MBS PAYMENT.....	.....	.....41,823	41,823	38,357	41,288	.....	.....535	.....	.....535	.....	.....41,823	.....	.....	.....0	814	02/01/2022.
111021 AE 1	BRITISH TELECOM PLC.....		D	07/11/2017.	RBC CAPITAL MARKETS SECURITIES - US.....	.....	.....121,418	80,000	102,441	97,469	.....	.....(343)	.....	.....(343)	.....	.....97,126	.....	.....24,292	24,292	4,060	12/15/2030.
12502Y AP 8	CCRIN 2012-CA C.....		..	12/10/2017.	MBS PAYMENT.....	.....	.....357,143	357,143	357,143	357,143	.....	.....	.....	.....0	.....	.....357,143	.....	.....	.....0	9,189	07/10/2022.
125474 AF 3	CIFC 2007-1A A3L.....		D	02/10/2017.	MBS PAYMENT.....	.....	.....8,800,000	8,800,000	6,776,000	8,265,206	.....	.....534,794	.....	.....534,794	.....	.....8,800,000	.....	.....	.....0	36,709	05/10/2021.
12548C AD 9	CIFC 2014-2A A3L.....		D	02/24/2017.	CALLED BY ISSUER at 100.000.....	.....	.....2,000,000	2,000,000	1,947,457	1,964,376	.....	.....35,624	.....	.....35,624	.....	.....2,000,000	.....	.....	.....0	19,111	05/24/2026.
12549A AG 5	CIFC 2013-1A C.....		D	08/09/2017.	MBS PAYMENT.....	.....	.....2,000,000	2,000,000	1,923,125	1,945,706	.....	.....54,294	.....	.....54,294	.....	.....2,000,000	.....	.....	.....0	76,336	04/16/2025.
12550L AG 7	CIFC 2015-2A D.....		..	12/21/2017.	CALLED BY ISSUER at 100.000.....	.....	.....8,300,000	8,300,000	7,708,875	7,758,153	.....	.....541,847	.....	.....541,847	.....	.....8,300,000	.....	.....	.....0	474,091	04/15/2027.
12674T AA 4	C&W SR FINANCING DESIGNA.....		D	08/11/2017.	RBC CAPITAL MARKETS CANADIAN.....	.....	.....3,018,750	3,000,000	3,000,000	.....	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....18,750	18,750	.....	09/15/2027.
137227 AD 6	CNARS 2007-1A C.....		D	09/19/2017.	MBS PAYMENT.....	.....	.....7,500,000	7,500,000	6,037,500	7,299,489	.....	.....200,511	.....	.....200,511	.....	.....7,500,000	.....	.....	.....0	110,624	06/19/2021.
13875E AG 9	CANYC 2014-2A D.....		D	04/20/2017.	MBS PAYMENT.....	.....	.....10,100,000	10,100,000	9,553,969	9,638,412	.....	.....461,588	.....	.....461,588	.....	.....10,100,000	.....	.....	.....0	240,235	01/20/2027.
14311D AJ 5	CGMS 2015-1A D.....		D	07/20/2017.	MBS PAYMENT.....	.....	.....11,000,000	11,000,000	10,563,300	10,647,797	.....	.....352,203	.....	.....352,203	.....	.....11,000,000	.....	.....	.....0	398,062	04/20/2027.
14889E AG 1	CRMN 2013-1A D.....		..	12/20/2017.	CALLED BY ISSUER at 100.000.....	.....	.....6,500,000	6,500,000	6,391,250	6,379,942	.....	.....120,058	.....	.....120,058	.....	.....6,500,000	.....	.....	.....0	369,769	01/27/2025.
14889K AE 2	CRMN 2015-1A C1.....		..	12/21/2017.	CALLED BY ISSUER at 100.000.....	.....	.....1,000,000	1,000,000	990,400	992,507	.....	.....7,493	.....	.....7,493	.....	.....1,000,000	.....	.....	.....0	49,752	04/22/2027.
150326 AL 0	CEDF 2014-3A D.....		..	08/21/2017.	MBS PAYMENT.....	.....	.....7,000,000	7,000,000	6,580,000	6,667,502	.....	.....332,498	.....	.....332,498	.....	.....7,000,000	.....	.....	.....0	243,895	05/20/2026.
151290 BM 4	CEMEX SAB DE CV.....		D	05/19/2017.	MERRILL LYNCH.....	.....	.....2,097,500	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....97,500	97,500	99,117	01/11/2025.
15132H AG 6	CENCOSUD SA.....		D	09/25/2017.	VARIOUS.....	.....	.....5,146,172	4,700,000	4,619,500	4,621,219	.....	.....681	.....	.....681	.....	.....4,621,900	.....	.....524,272	524,272	337,654	02/12/2045.
17178N AE 9	CIFC 2007-3A B.....		D	04/26/2017.	MBS PAYMENT.....	.....	.....13,000,000	13,000,000	10,057,600	12,167,373	.....	.....832,627	.....	.....832,627	.....	.....13,000,000	.....	.....	.....0	145,045	07/26/2021.
17178X AL 1	CIFC 2007-2A B.....		D	04/18/2017.	MBS PAYMENT.....	.....	.....5,000,000	5,000,000	3,850,000	4,630,954	.....	.....369,046	.....	.....369,046	.....	.....5,000,000	.....	.....	.....0	43,221	04/15/2021.
224607 AC 5	CRTOS 2007-1A B.....		D	02/21/2017.	MBS PAYMENT.....	.....	.....3,000,000	3,000,000	2,473,125	2,944,819	.....	.....55,181	.....	.....55,181	.....	.....3,000,000	.....	.....	.....0	10,819	05/19/2021.
224607 AD 3	CRTOS 2007-1A C.....		D	02/21/2017.	MBS PAYMENT.....	.....	.....400,000	400,000	320,000	387,227	.....	.....12,773	.....	.....12,773	.....	.....400,000	.....	.....	.....0	2,056	05/19/2021.
22532L AJ 3	CREDIT AGRICOLE SA.....		D	03/31/2017.	VARIOUS.....	.....	.....342,523	340,000	338,800	339,560	.....	.....63	.....	.....63	.....	.....339,623	.....	.....2,900	2,900	4,463	10/03/2018.
22532L AL 8	CREDIT AGRICOLE LONDON.....		D	11/28/2017.	BNP PARIBAS.....	.....	.....422,138	420,000	419,471	419,750	.....	.....98	.....	.....98	.....	.....419,847	.....	.....2,291	2,291	11,754	04/15/2019.
227170 AE 7	CRONOS CONTAINERS PRO. LTD 2013-1A CL A.....		D	12/18/2017.	MBS PAYMENT.....	.....	.....125,000	125,000	124,999	124,841	.....	.....159	.....	.....159	.....	.....125,000	.....	.....	.....0	2,085	04/18/2028.
22845T AG 4	CRNPT 2015-3A B.....		..	10/17/2017.	CALLED BY ISSUER at 100.000.....	.....	.....1,500,000	1,500,000	1,338,750	1,355,918	.....	.....144,082	.....	.....144,082	.....	.....1,500,000	.....	.....	.....0	62,804	12/31/2027.
233283 AA 8	DORIC NIMROD AIR 2013-1.....		D	11/30/2017.	VARIOUS.....	.....	.....2,139,671	2,111,304	2,114,526	2,108,510	.....	.....(724)	.....	.....(724)	.....	.....2,107,787	.....	.....31,885	31,885	67,418	05/30/2023.
26249B AG 6	DRSLF 2013-30A D.....		..	11/15/2017.	MBS PAYMENT.....	.....	.....9,000,000	9,000,000	8,448,840	8,548,520	.....	.....451,480	.....	.....451,480	.....	.....9,000,000	.....	.....	.....0	393,291	11/15/2025.
26249E AG 0	DRSLF 2014-31A D.....		D	04/18/2017.	MBS PAYMENT.....	.....	.....4,000,000	4,000,000	3,730,000	3,762,576	.....	.....237,424	.....	.....237,424	.....	.....4,000,000	.....	.....	.....0	90,022	04/18/2026.

SCHEDULE D - PART 4

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

E14.65

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26250C	AY	1		01/17/2017.	CALLED BY ISSUER at 100.000.....		750,000	750,000	738,750	740,754			9,246	9,246		750,000			0	9,162	07/17/2023.
26971H	AB	8		12/15/2017.	MBS PAYMENT.....		50,000	50,000	49,997	49,930		70		70		50,000			0	1,167	12/15/2039.
277345	AE	4		08/01/2017.	MBS PAYMENT.....		7,500,000	7,500,000	5,469,375	7,241,553		258,447		258,447		7,500,000			0	47,085	05/01/2022.
277345	AG	9		11/01/2017.	MBS PAYMENT.....		527,608	527,608	417,074	514,036		13,572		13,572		527,608			0	7,071	05/01/2022.
27830K	AG	9		12/21/2017.	CALLED BY ISSUER at 100.000.....		3,000,000	3,000,000	2,907,000	2,934,689		65,311		65,311		3,000,000			0	161,020	10/20/2026.
29100X	AA	3		12/15/2017.	MBS PAYMENT.....		410,310	410,310	409,268	409,542		769		769		410,310			0	10,335	10/15/2038.
29100X	AB	1		12/15/2017.	MBS PAYMENT.....		117,232	117,232	116,896	116,936		295		295		117,232			0	4,032	10/15/2038.
291086	AB	2		04/19/2017.	CALLED BY ISSUER at 100.000.....		750,000	750,000	570,938	718,729		31,271		31,271		750,000			0	5,387	01/15/2019.
29358Q	AC	3		02/07/2017.	J P MORGAN.....		1,335,000	1,500,000	1,497,960	1,498,347		19		19		1,498,367		(163,367)	(163,367)	24,188	10/01/2024.
29441W	AC	9		10/03/2017.	NOMURA SECURITIES DOMESTIC.....		206,050	200,000	197,562	197,594		152		152		197,745		8,305	8,305	7,839	11/03/2026.
29605Y	AA	1		10/03/2017.	VARIOUS.....		7,971,750	8,250,000	8,267,500	8,264,097		(1,131)		(1,131)		8,262,966		(291,216)	(291,216)	573,090	02/05/2023.
31503A	AA	2		10/03/2017.	SINK.....		172,271	172,271	174,869	172,331		(60)		(60)		172,271			0	8,484	03/30/2038.
31572U	AE	6		02/10/2017.	DEUTSCHE BANK.....		211,650	210,000	217,338	216,218		(63)		(63)		216,155		(4,505)	(4,505)		05/12/2024.
33882U	AC	1		02/24/2017.	CALLED BY ISSUER at 100.000.....		500,000	500,000	483,750	486,235		13,765		13,765		500,000			0	6,810	07/17/2026.
33883B	AC	2		02/09/2017.	MBS PAYMENT.....		1,000,000	1,000,000	893,500	907,341		92,659		92,659		1,000,000			0	11,478	01/17/2026.
34959W	AG	4		10/19/2017.	MBS PAYMENT.....		500,000	500,000	484,375	485,823		14,177		14,177		500,000			0	20,237	01/19/2025.
34959W	AJ	8		10/19/2017.	MBS PAYMENT.....		15,000,000	15,000,000	14,298,438	14,574,418		425,582		425,582		15,000,000			0	698,356	01/19/2025.
358070	AA	8		05/19/2017.	JEFFERIES & CO.....		1,093,750	1,000,000	994,920	996,223		181		181		996,405		97,345	97,345	29,181	11/13/2023.
36319G	AC	8		03/27/2017.	VARIOUS.....		750,000	750,000	725,625	727,275		22,725		22,725		750,000			0	13,555	10/15/2026.
36319Q	AE	2		08/25/2017.	MBS PAYMENT.....		500,000	500,000	500,000	500,000				0		500,000			0	18,809	01/24/2027.
37952U	AB	9		12/17/2017.	MBS PAYMENT.....		350,000	350,000	341,555	349,122		878		878		350,000			0	5,650	04/17/2028.
37952U	AC	7		12/14/2017.	MBS PAYMENT.....		400,000	400,000	399,968	399,630		370		370		400,000			0	7,952	11/17/2028.
38136G	AG	6		02/21/2017.	VARIOUS.....		3,000,000	3,000,000	2,521,800	2,912,857		87,143		87,143		3,000,000			0	23,027	08/18/2022.
38173Q	AC	7		08/24/2017.	MBS PAYMENT.....		250,000	250,000	244,375	245,211		4,789		4,789		250,000			0	7,267	10/25/2025.
38173T	AE	7		10/20/2017.	MBS PAYMENT.....		500,000	500,000	500,000	500,000				0		500,000			0	22,974	04/25/2026.
389669	AB	8		11/01/2017.	MBS PAYMENT.....		3,600,000	3,600,000	2,916,469	3,469,246		130,754		130,754		3,600,000			0	28,933	11/01/2021.
389669	AC	6		11/01/2017.	MBS PAYMENT.....		229,552	229,552	184,216	225,128		4,424		4,424		229,552			0	3,516	11/01/2021.
390556	AG	3		10/17/2017.	CALLED BY ISSUER at 100.000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	48,441	04/15/2025.
42982A	AL	5		06/16/2017.	MBS PAYMENT.....		6,750,000	6,750,000	6,615,000	6,639,860		110,140		110,140		6,750,000			0	207,543	01/29/2026.
42983F	AN	9		03/20/2017.	MBS PAYMENT.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	15,927	09/20/2022.
43132Q	AG	8		04/19/2017.	MBS PAYMENT.....		3,000,000	3,000,000	2,823,750	2,842,777		157,223		157,223		3,000,000			0	58,398	07/19/2026.
43132V	AG	7		04/20/2017.	MBS PAYMENT.....		8,000,000	8,000,000	7,818,750	7,835,204		164,796		164,796		8,000,000			0	204,440	10/20/2026.
433514	AB	2		12/20/2017.	CALLED BY ISSUER at 100.000.....		4,702	4,702	10,491	235	9,206			9,206		9,441		(4,739)	(4,739)	3	06/29/2018.
44986R	AC	0		10/16/2017.	CALLED BY ISSUER at 100.000.....		1,250,000	1,250,000	1,233,125	1,236,281		13,719		13,719		1,250,000			0	50,441	04/15/2024.
44987E	AG	9		04/18/2017.	MBS PAYMENT.....		1,500,000	1,500,000	1,422,750	1,433,619		66,381		66,381		1,500,000			0	27,694	01/18/2026.
44987E	AJ	3		04/18/2017.	MBS PAYMENT.....		300,000	300,000	237,750	244,082		55,918		55,918		300,000			0	6,373	01/18/2026.
45110C	AE	5		02/15/2017.	MBS PAYMENT.....		102,196	102,196	83,572	101,103		1,093		1,093		102,196			0	942	08/15/2022.
46639H	AG	9		06/15/2017.	MBS PAYMENT.....		12,250,000	12,250,000	11,881,875	12,022,502		227,498		227,498		12,250,000			0	397,867	04/30/2023.
478375	AG	3		06/21/2017.	CANTOR FITZGERALD.....		375,804	360,000	359,859	359,859		8		8		359,867		15,937	15,937	12,833	07/02/2024.
48249H	AE	2		09/18/2017.	CALLED BY ISSUER at 100.000.....		500,000	500,000	499,000	499,277		723		723		500,000			0	16,800	12/15/2024.
48274F	AD	6		02/10/2017.	MBS PAYMENT.....		500,000	500,000	464,375	468,500		31,500		31,500		500,000			0	6,686	02/10/2025.
48274H	AC	4		03/16/2017.	MBS PAYMENT.....		750,000	750,000	674,063	684,417		65,583		65,583		750,000			0	9,110	01/15/2026.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
48274J AB 2	KVK 2013-2A SUB.....		..	09/14/2017.	VARIOUS.....	.....	111,143	279,000	112,995	.....	.....	3,971	.....	3,971	.....	116,966	.....	(5,823)	(5,823)	5,941	01/15/2026.
48274L AD 3	KVK 2014-1A C.....		D	03/01/2017.	MBS PAYMENT.....	.....	250,000	250,000	220,625	222,961	.....	27,039	.....	27,039	.....	250,000	.....	.....	.....	2,814	05/15/2026.
48274M AD 1	KVK 2014-2A C.....		D	04/15/2017.	MBS PAYMENT.....	.....	500,000	500,000	487,750	490,745	.....	9,255	.....	9,255	.....	500,000	.....	.....	.....	9,987	07/15/2026.
492712 AJ 3	KEUKA 2013-1A D.....		D	04/21/2017.	MBS PAYMENT.....	.....	2,750,000	2,750,000	2,526,563	2,536,675	.....	213,325	.....	213,325	.....	2,750,000	.....	.....	.....	57,812	10/21/2024.
493738 AD 0	KIA MOTORS CORP.....		D	03/30/2017.	DEUTSCHE BANK.....	.....	434,984	440,000	437,395	437,550	.....	56	.....	56	.....	437,606	.....	(2,622)	(2,622)	6,316	04/21/2026.
532623 AG 0	LROCK 2007-1A C.....		D	01/24/2017.	VARIOUS.....	.....	6,000,000	6,000,000	5,062,500	5,575,910	.....	424,090	.....	424,090	.....	6,000,000	.....	.....	.....	33,454	04/24/2023.
539439 AK 5	LLOYDS BANKING GROUP PLC.....		D	01/04/2017.	MORGAN STANLEY.....	.....	282,766	280,000	279,793	279,812	.....	1	.....	1	.....	279,812	.....	2,954	2,954	4,412	07/06/2021.
549876 AL 4	LUKOIL INTL FINANCE BV.....		D	06/23/2017.	UBS SECURITIES.....	.....	246,264	240,000	240,000	240,000	.....	.....	.....	0	.....	240,000	.....	6,264	6,264	7,473	11/02/2026.
552081 AG 6	LYONDELLBASELL IND NV.....		D	03/30/2017.	US BANCORP INVESTMENTS INC.....	.....	305,762	290,000	327,700	304,142	.....	(1,661)	.....	(1,661)	.....	302,480	.....	3,281	3,281	6,646	04/15/2019.
55817V AD 0	MDPK 2007-6A C.....		D	07/26/2017.	VARIOUS.....	.....	5,000,000	5,000,000	4,384,375	4,784,273	.....	215,727	.....	215,727	.....	5,000,000	.....	.....	.....	76,849	07/26/2021.
55818K AL 5	MDPK 2013-11A C.....		..	09/07/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	931,000	940,962	.....	59,038	.....	59,038	.....	1,000,000	.....	.....	.....	33,708	10/23/2025.
55819C AA 6	MDPK 2015-18A D1.....		..	10/21/2017.	MBS PAYMENT.....	.....	4,000,000	4,000,000	3,715,000	3,696,501	.....	303,499	.....	303,499	.....	4,000,000	.....	.....	.....	187,439	10/21/2026.
56576Q AL 2	MCLO 2013-5A C.....		..	11/21/2017.	CALLED BY ISSUER at 100.000.....	.....	14,000,000	14,000,000	13,857,500	13,884,685	.....	115,315	.....	115,315	.....	14,000,000	.....	.....	.....	761,260	02/21/2025.
56576R AD 8	MCLO 2012-4A C.....		..	11/20/2017.	CALLED BY ISSUER at 100.000.....	.....	3,000,000	3,000,000	3,009,844	2,994,962	.....	5,038	.....	5,038	.....	3,000,000	.....	.....	.....	173,280	05/20/2023.
56576V AE 7	MCLO 2014-6A B.....		D	05/13/2017.	MBS PAYMENT.....	.....	3,000,000	3,000,000	2,915,100	2,936,422	.....	63,578	.....	63,578	.....	3,000,000	.....	.....	.....	57,905	05/13/2025.
571044 AE 6	MARLB 2007-1A C.....		D	01/18/2017.	CALLED BY ISSUER at 100.000.....	.....	96,192	96,192	75,030	93,508	.....	2,684	.....	2,684	.....	96,192	.....	.....	.....	401	04/18/2019.
59284M AA 2	MEXICO CITY ARPT TRUST.....		D	04/04/2017.	CANTOR FITZGERALD.....	.....	495,513	490,000	491,753	491,725	.....	(30)	.....	(30)	.....	491,695	.....	3,817	3,817	10,852	10/31/2026.
610333 AJ 5	MOCAP 2014-1A C.....		..	10/22/2017.	MBS PAYMENT.....	.....	1,500,000	1,500,000	1,443,750	1,459,042	.....	40,958	.....	40,958	.....	1,500,000	.....	.....	.....	70,482	10/22/2026.
63859W AE 9	NATIONWIDE BLDG SOCIETY.....		D	04/20/2017.	KEYBANC CAPITAL MARKETS.....	.....	313,341	320,000	319,059	319,082	.....	25	.....	25	.....	319,107	.....	(5,766)	(5,766)	.....	09/14/2026.
64129F AV 0	NEUB 2012-12AR CR.....		D	01/25/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....	.....	10,176	07/25/2023.
64129G AG 1	NEUB 2012-13A D.....		D	07/24/2017.	MBS PAYMENT.....	.....	4,250,000	4,250,000	4,235,125	4,240,801	.....	9,199	.....	9,199	.....	4,250,000	.....	.....	.....	178,079	01/23/2024.
64129U AL 9	NEUB 2014-17A C.....		D	05/04/2017.	MBS PAYMENT.....	.....	3,500,000	3,500,000	3,330,250	3,351,981	.....	148,019	.....	148,019	.....	3,500,000	.....	.....	.....	65,315	08/04/2025.
64129U AQ 8	NEUB 2014-17A D.....		D	05/04/2017.	CALLED BY ISSUER at 100.000.....	.....	2,300,000	2,300,000	2,233,156	2,236,035	.....	63,965	.....	63,965	.....	2,300,000	.....	.....	.....	52,056	08/04/2025.
64130T AN 5	NEUB 2015-20A D.....		..	11/20/2017.	CALLED BY ISSUER at 100.000.....	.....	8,000,000	8,000,000	7,581,600	7,671,318	.....	328,682	.....	328,682	.....	8,000,000	.....	.....	.....	449,047	01/15/2028.
65504R AD 6	NOBLE GROUP LTD.....		D	10/18/2017.	VARIOUS.....	.....	703,688	1,850,000	1,953,750	1,913,332	.....	(14,100)	1,115,294	(1,129,394)	.....	783,938	.....	(80,250)	(80,250)	151,397	01/29/2020.
65531W AC 4	NOMAD 2013-1A A2.....		..	09/25/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	901,400	916,261	.....	83,739	.....	83,739	.....	1,000,000	.....	.....	.....	28,373	01/15/2025.
66859L AG 1	WOODS 2013-10A C.....		D	05/04/2017.	MBS PAYMENT.....	.....	1,250,000	1,250,000	1,154,688	1,168,038	.....	81,962	.....	81,962	.....	1,250,000	.....	.....	.....	22,950	11/04/2025.
67105H AE 5	OCP 2013-4A B.....		D	04/24/2017.	CALLED BY ISSUER at 100.000.....	.....	500,000	500,000	444,375	451,940	.....	48,060	.....	48,060	.....	500,000	.....	.....	.....	9,382	10/24/2025.
67106B AG 2	OCP 2014-6A B.....		..	10/17/2017.	MBS PAYMENT.....	.....	500,000	500,000	492,300	494,597	.....	5,403	.....	5,403	.....	500,000	.....	.....	.....	21,249	07/17/2026.
67106J AJ 9	OAKC 2014-10A D.....		D	03/17/2017.	MBS PAYMENT.....	.....	6,500,000	6,500,000	6,186,050	6,294,893	.....	205,107	.....	205,107	.....	6,500,000	.....	.....	.....	115,909	07/20/2026.
67106M AE 3	OFSBS 2014-7A D.....		..	10/04/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	4,981,250	4,965,075	.....	34,925	.....	34,925	.....	5,000,000	.....	.....	.....	295,694	10/18/2026.
67109K AG 9	OZLM 2014-9A C.....		D	03/02/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	4,647,500	4,658,051	.....	341,949	.....	341,949	.....	5,000,000	.....	.....	.....	83,626	01/20/2027.
67110D AJ 6	OCP 2016-11A B.....		D	08/11/2017.	CALLED BY ISSUER at 100.000.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....	.....	35,934	04/26/2028.
674000 AG 9	OAKCL 2014-1A B.....		D	05/13/2017.	MBS PAYMENT.....	.....	500,000	500,000	464,375	467,632	.....	32,368	.....	32,368	.....	500,000	.....	.....	.....	9,651	02/13/2025.
67400L AE 8	OAKTA 2014-A2 C.....		D	05/16/2017.	MBS PAYMENT.....	.....	2,250,000	2,250,000	2,134,650	2,153,688	.....	96,312	.....	96,312	.....	2,250,000	.....	.....	.....	47,187	11/17/2025.
67514R AE 8	OCTR 2013-4A C.....		..	08/29/2017.	MBS PAYMENT.....	.....	500,000	500,000	490,000	493,178	.....	6,822	.....	6,822	.....	500,000	.....	.....	.....	16,213	08/13/2025.
67572Y AJ 1	OCT22 2014-1A C1.....		D	06/09/2017.	MBS PAYMENT.....	.....	2,000,000	2,000,000	1,987,500	1,989,952	.....	10,048	.....	10,048	.....	2,000,000	.....	.....	.....	53,835	11/25/2025.
67590A AG 7	OCT14 2012-1A B.....		D	04/15/2017.	VARIOUS.....	.....	1,000,000	1,000,000	1,001,250	1,001,032	.....	(1,032)	.....	(1,032)	.....	1,000,000	.....	.....	.....	24,363	01/15/2024.
67590G AL 3	OCT17 2013-1A D.....		D	05/31/2017.	MBS PAYMENT.....	.....	4,000,000	4,000,000	3,751,564	3,838,879	.....	161,121	.....	161,121	.....	4,000,000	.....	.....	.....	101,529	10/25/2025.
67590N AG 9	OCT20 2014-1A D.....		D	05/12/2017.	MBS PAYMENT.....	.....	5,600,000	5,600,000	5,460,000	5,464,101	.....	135,899	.....	135,899	.....	5,600,000	.....	.....	.....	193,878	08/12/2026.
69688T AG 5	PLMRS 2013-1A C.....		D	05/15/2017.	MBS PAYMENT.....	.....	4,800,000	4,800,000	4,675,563	4,709,479	.....	90,521	.....	90,521	.....	4,800,000	.....	.....	.....	121,179	05/15/2025.
69688V AG 0	PLMRS 2013-2A B.....		D	04/17/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	991,250	994,378	.....	5,622	.....	5,622	.....	1,000,000	.....	.....	.....	20,226	10/17/2025.

SCHEDULE D - PART 4

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

E14.67

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
69688V	AJ	4	PLMRS 2013-2A C.....	D	04/17/2017.	MBS PAYMENT.....	.....	13,500,000	13,500,000	13,083,281	13,210,019	.....	289,982	.....	289,982	.....	13,500,000	.....	.....	.....0	312,298	10/17/2025.
69689A	AG	5	PLMRS 2015-1A C.....	D	05/22/2017.	MBS PAYMENT.....	.....	4,000,000	4,000,000	3,512,500	3,558,028	.....	441,972	.....	441,972	.....	4,000,000	.....	.....	.....0	88,594	05/21/2027.
71654Q	BW	1	PETROLEOS MEXICANOS.....	D	03/17/2017.	JEFFERIES & CO.....	.....	1,874,000	2,000,000	1,760,000	1,762,165	.....	4,530	.....	4,530	.....	1,766,695	.....	107,300	107,300	59,750	01/23/2026.
71656L	BK	6	PETROLEOS MEXICANOS.....	D	01/27/2017.	EXCHANGE.....	.....	59,896	60,000	59,889	59,896	.....	1	.....	1	.....	59,896	.....	.....	.....0	1,982	08/04/2026.
71656L	BP	5	PETROLEOS MEXICANOS.....	D	01/18/2017.	NOMURA SECURITIES DOMESTIC.....	.....	132,665	130,000	129,280	129,284	.....	5	.....	5	.....	129,288	.....	3,377	3,377	776	03/13/2022.
72349B	AG	9	PPARK 2014-1A D.....	..	10/11/2017.	MORGAN STANLEY.....	.....	3,032,100	3,000,000	2,662,500	2,701,824	.....	33,632	.....	33,632	.....	2,735,456	.....	296,644	296,644	138,057	04/15/2026.
74163H	AE	0	PRIM 2007-2A C.....	D	07/15/2017.	MBS PAYMENT.....	.....	9,000,000	9,000,000	6,513,750	7,987,210	.....	1,012,790	.....	1,012,790	.....	9,000,000	.....	.....	.....0	134,420	07/15/2021.
74982G	AJ	0	RACEP 2012-7A D.....	D	08/08/2017.	MBS PAYMENT.....	.....	3,000,000	3,000,000	2,907,900	2,945,582	.....	54,418	.....	54,418	.....	3,000,000	.....	.....	.....0	120,197	11/08/2024.
74982L	AJ	9	RACEP 2013-8A D.....	D	02/21/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	4,952,500	4,966,012	.....	33,988	.....	33,988	.....	5,000,000	.....	.....	.....0	57,643	02/20/2025.
74982N	AD	8	RACEP 2011-5AR DR.....	D	03/16/2017.	MBS PAYMENT.....	.....	500,000	500,000	500,000	500,000	.....	0	.....	0	.....	500,000	.....	.....	.....0	5,892	12/15/2022.
75886Q	AG	8	REGT3 2014-1A B.....	D	04/15/2017.	VARIOUS.....	.....	500,000	500,000	475,625	476,673	.....	23,327	.....	23,327	.....	500,000	.....	.....	.....0	13,505	04/15/2026.
75886Q	AJ	2	REGT3 2014-1A C.....	D	04/15/2017.	VARIOUS.....	.....	2,000,000	2,000,000	1,895,000	1,917,150	.....	82,850	.....	82,850	.....	2,000,000	.....	.....	.....0	62,419	04/15/2026.
75887F	AG	1	REGT4 2014-1A C.....	D	07/25/2017.	MBS PAYMENT.....	.....	1,500,000	1,500,000	1,442,250	1,439,900	.....	60,100	.....	60,100	.....	1,500,000	.....	.....	.....0	41,962	07/25/2026.
75887H	AL	6	REGT5 2014-1A A2B2.....	D	04/07/2017.	MBS PAYMENT.....	.....	250,000	250,000	250,000	250,000	.....	0	.....	0	.....	250,000	.....	.....	.....0	4,670	10/25/2026.
780099	CH	8	ROYAL BK SCOTLND GRP PLC.....	D	06/28/2017.	GOLDMAN SACHS.....	.....	137,049	130,000	128,977	129,194	.....	46	.....	46	.....	129,240	.....	7,809	7,809	3,979	05/28/2024.
81881L	AD	9	SHACK 2014-6A C.....	D	04/17/2017.	MBS PAYMENT.....	.....	500,000	500,000	472,500	475,010	.....	24,991	.....	24,991	.....	500,000	.....	.....	.....0	10,240	07/17/2026.
81881U	AE	7	SHACK 2013-4A C.....	D	04/13/2017.	MBS PAYMENT.....	.....	500,000	500,000	486,875	490,812	.....	9,188	.....	9,188	.....	500,000	.....	.....	.....0	9,982	01/13/2025.
81881V	AE	4	SHACK 2014-5A C1.....	D	05/08/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	950,150	956,390	.....	43,610	.....	43,610	.....	1,000,000	.....	.....	.....0	18,486	05/07/2026.
822582	AC	6	SHELL INTERNATIONAL FIN.....	D	03/22/2017.	MATURITY.....	.....	5,000,000	5,000,000	5,382,400	5,015,579	.....	(15,579)	.....	(15,579)	.....	5,000,000	.....	.....	.....0	130,000	03/22/2017.
822582	BF	8	SHELL INTERNATIONAL FIN.....	D	12/01/2017.	MORGAN STANLEY.....	.....	445,965	410,000	409,763	409,778	.....	3	.....	3	.....	409,781	.....	36,184	36,184	19,133	05/11/2045.
82817R	AD	3	SLVS 2014-1A C1.....	D	07/15/2017.	MBS PAYMENT.....	.....	500,000	500,000	476,250	477,562	.....	22,438	.....	22,438	.....	500,000	.....	.....	.....0	15,243	10/15/2026.
83368R	AD	4	SOCIETE GENERALE.....	D	02/02/2017.	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....	.....	293,303	290,000	289,516	289,823	.....	9	.....	9	.....	289,832	.....	3,471	3,471	2,580	10/01/2018.
83608H	AN	4	SNDPT 2013-2A D.....	D	04/17/2017.	MBS PAYMENT.....	.....	3,000,000	3,000,000	2,880,000	2,912,525	.....	87,475	.....	87,475	.....	3,000,000	.....	.....	.....0	73,570	07/15/2025.
83609E	AJ	9	SNDPT 2015-1A D.....	..	10/15/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	925,000	929,367	.....	70,633	.....	70,633	.....	1,000,000	.....	.....	.....0	47,936	04/15/2027.
87154E	AE	0	SYMP 2014-15A C.....	D	03/13/2017.	MBS PAYMENT.....	.....	500,000	500,000	501,250	500,506	.....	(506)	.....	(506)	.....	500,000	.....	.....	.....0	8,439	10/17/2026.
87157V	AE	9	SYMP 2013-11A D.....	D	06/30/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	4,950,000	4,956,906	.....	43,094	.....	43,094	.....	5,000,000	.....	.....	.....0	176,013	01/17/2025.
87159F	AE	2	SYMP 2013-12A D.....	D	04/17/2017.	MBS PAYMENT.....	.....	4,000,000	4,000,000	3,894,000	3,925,718	.....	74,282	.....	74,282	.....	4,000,000	.....	.....	.....0	90,005	10/15/2025.
87247C	AE	3	TICP 2014-2A B.....	D	04/20/2017.	MBS PAYMENT.....	.....	1,000,000	1,000,000	950,885	956,772	.....	43,228	.....	43,228	.....	1,000,000	.....	.....	.....0	19,994	07/20/2026.
87337U	AA	2	TABS 2005-4A A.....	..	11/02/2017.	STORMHARBOUR SECURITIES.....	.....	1,459,618	44,911,323	814,018	718,581	94,268	(40,583)	.....	53,685	.....	772,266	.....	687,352	687,352	338,900	08/05/2045.
87938W	AM	5	TELEFONICA EMISIONES SAU.....	D	01/27/2017.	TORONTO DOMINION - US.....	.....	246,767	230,000	240,193	235,319	.....	(124)	.....	(124)	.....	235,194	.....	11,573	11,573	3,083	04/27/2020.
87938W	AQ	6	TELEFONICA EMISIONES SAU.....	D	01/27/2017.	TORONTO DOMINION - US.....	.....	152,171	150,000	154,397	151,466	.....	(91)	.....	(91)	.....	151,375	.....	796	796	1,250	04/27/2018.
87938W	AT	0	TELEFONICA EMISIONES SAU.....	D	08/29/2017.	VARIOUS.....	.....	1,029,185	1,010,000	1,010,000	.....	.....	.....	.....	0	.....	1,010,000	.....	19,185	19,185	7,445	03/08/2027.
87969D	AC	1	TELOS 2013-3A C.....	D	07/17/2017.	MBS PAYMENT.....	.....	1,500,000	1,500,000	1,465,500	1,477,747	.....	22,253	.....	22,253	.....	1,500,000	.....	.....	.....0	45,728	01/17/2024.
87969D	AD	9	TELOS 2013-3A D.....	D	07/17/2017.	MBS PAYMENT.....	.....	8,000,000	8,000,000	7,880,000	7,930,375	.....	69,625	.....	69,625	.....	8,000,000	.....	.....	.....0	319,714	01/17/2024.
87970U	AN	6	TELOS 2014-6A D.....	D	04/17/2017.	MBS PAYMENT.....	.....	8,000,000	8,000,000	7,680,625	7,723,989	.....	276,011	.....	276,011	.....	8,000,000	.....	.....	.....0	196,188	01/17/2027.
88167A	AE	1	TEVA PHARMACEUTICALS NE.....	D	02/23/2017.	J P MORGAN.....	.....	1,846,880	2,000,000	1,994,680	1,994,958	.....	99	.....	99	.....	1,995,057	.....	(148,177)	(148,177)	37,975	10/01/2026.
88322U	AG	4	THRPK 2014-1A D1.....	D	03/09/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	4,689,063	4,717,941	.....	282,059	.....	282,059	.....	5,000,000	.....	.....	.....0	86,766	10/20/2026.
88432A	AG	5	WINDR 2013-2A D.....	..	10/18/2017.	VARIOUS.....	.....	8,840,000	8,840,000	8,519,550	8,620,311	.....	219,689	.....	219,689	.....	8,840,000	.....	.....	.....0	420,538	01/18/2026.
89300A	AG	2	TRAL 2014-3A D1.....	..	10/03/2017.	MBS PAYMENT.....	.....	10,000,000	10,000,000	9,519,000	9,571,367	.....	428,634	.....	428,634	.....	10,000,000	.....	.....	.....0	430,402	07/20/2026.
893830	AF	6	TRANSOCEAN SEDCO FOREX.....	D	01/11/2017.	GOLDMAN SACHS.....	.....	1,732,080	2,062,000	1,546,500	1,546,500	.....	.....	.....	0	.....	1,546,500	.....	185,580	185,580	39,522	04/15/2031.

SCHEDULE D - PART 4

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

E14.68

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
893830 AT 6	TRANSOCEAN INC.....		D	01/12/2017.	VARIOUS.....		4,528,461	5,550,000	4,170,675	4,170,675				0		4,170,675		357,785	357,785	123,581	03/15/2038.	
893830 BD 0	TRANSOCEAN INC.....		D	06/27/2017.	TENDER OFFER.....		464,227	460,000	422,050	422,050				0		422,050		42,177	42,177	13,915	10/15/2017.	
90261X EM 0	UBS AG STAMFORD CT.....		D	12/20/2017.	MATURITY.....		2,500,000	2,500,000	2,746,435	2,546,046		(46,046)		(46,046)		2,500,000		0	0	146,875	12/20/2017.	
92328G AG 1	VENTR 2013-14A C.....		..	08/28/2017.	MBS PAYMENT.....		250,000	250,000	243,750	245,863		4,137		4,137		250,000		0	0	7,229	08/28/2025.	
92328G AJ 5	VENTR 2013-14A D.....		..	08/28/2017.	MBS PAYMENT.....		7,000,000	7,000,000	6,617,100	6,739,222		260,778		260,778		7,000,000		0	0	255,482	08/28/2025.	
92329F AD 9	VENTR 2014-18A C.....		..	10/15/2017.	MBS PAYMENT.....		1,000,000	1,000,000	972,800	973,914		26,086		26,086		1,000,000		0	0	42,375	10/15/2026.	
92329J AF 6	VENTR 2012-12A C2.....		D	02/28/2017.	MBS PAYMENT.....		500,000	500,000	500,469	500,444		(444)		(444)		500,000		0	0	5,670	02/28/2024.	
92329N AL 4	VENTR 2013-13A D.....		..	09/11/2017.	MBS PAYMENT.....		2,660,000	2,660,000	2,576,875	2,588,759		71,241		71,241		2,660,000		0	0	93,767	06/10/2025.	
92329X AE 8	VENTR 2014-16A A3L.....		D	04/15/2017.	MBS PAYMENT.....		500,000	500,000	486,750	489,125		10,875		10,875		500,000		0	0	9,355	04/15/2026.	
92329Y AD 8	VENTR 2014-17A C.....		D	07/15/2017.	MBS PAYMENT.....		1,000,000	1,000,000	916,250	926,450		73,550		73,550		1,000,000		0	0	29,348	07/15/2026.	
92863U AA 4	VOLCAN CIA MINERA SAA-CM.....		D	05/19/2017.	NOMURA SECURITIES DOMESTIC.....		1,022,500	1,000,000	1,003,500	1,003,074		(50)		(50)		1,003,024		19,476	19,476	43,597	02/02/2022.	
92914N AE 1	VOYA 2015-1A B.....		..	12/21/2017.	CALLED BY ISSUER at 100.000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000		0	0	738,771	04/18/2027.	
92914N AG 6	VOYA 2015-1A C.....		..	12/21/2017.	CALLED BY ISSUER at 100.000.....		10,000,000	10,000,000	9,600,410	9,668,839		331,161		331,161		10,000,000		0	0	539,958	04/18/2027.	
95168Q AG 5	WSTC 2013-1A B.....		D	05/08/2017.	MBS PAYMENT.....		500,000	500,000	471,875	473,735		26,265		26,265		500,000		0	0	9,749	11/07/2025.	
95736X AB 4	WCHC 2007-1A A1B.....		..	11/01/2017.	MBS PAYMENT.....		1,000,000	1,000,000	763,750	948,351		51,649		51,649		1,000,000		0	0	7,522	08/01/2022.	
96174Q AE 0	WESTW 2006-1A B.....		D	03/28/2017.	MBS PAYMENT.....		500,000	500,000	415,000	476,086		23,914		23,914		500,000		0	0	2,084	03/25/2021.	
96524W AL 8	WITEH 2014- 1A C.....		..	11/01/2017.	CALLED BY ISSUER at 100.000.....		500,000	500,000	481,250	487,142		12,859		12,859		500,000		0	0	19,520	05/01/2026.	
96524W AQ 7	WITEH 2014-1A D.....		..	11/01/2017.	CALLED BY ISSUER at 100.000.....		5,500,000	5,500,000	5,269,000	5,335,014		164,986		164,986		5,500,000		0	0	264,910	05/01/2026.	
ALLLEA SE 7	ALL LEASING.....		B	10/06/2017.	VARIOUS.....		114,204	118,519	105,830	108,480		1,207		1,207	(2,368)	107,320	6,884		6,884	7,575	09/30/2020.	
BCC26T WD 3	CRMN 2014-1X C.....		..	10/20/2017.	MBS PAYMENT.....		3,000,000	3,000,000	2,840,625	2,877,827		122,173		122,173		3,000,000		0	0	132,124	04/20/2026.	
BL0926 81 8	PINNACLE HOLDCO SARL.....		D	12/01/2017.	VARIOUS.....		3,230,338	3,230,338	2,539,195	2,584,489		645,850		645,850		3,230,338		0	0	204,426	07/30/2019.	
DAISYG RP 8	DAISY GROUP PLC.....		B	09/01/2017.	VARIOUS.....			79,178	69,102		(69,102)		(69,102)		(69,102)				0	6,720	10/20/2021.	
EF6065 05 8	IIRSA NORTE FINANCE LTD.....		D	11/30/2017.	SINK.....		248,425	248,425	286,061	249,823		(1,398)		(1,398)		248,425		0	0	16,419	05/30/2024.	
EG0359 18 2	NAKILAT INC.....		D	06/30/2017.	SINK.....		70,700	70,700	63,300	70,626		74		74		70,700		0	0	3,340	12/31/2033.	
EG9883 25 7	PANAMA CANAL RAILWAY CO.....		D	11/01/2017.	SINK.....		69,506	69,506	60,470	69,342		164		164		69,506		0	0	3,649	11/01/2026.	
EJ3838 96 2	ENA NORTE TRUST.....		D	10/25/2017.	VARIOUS.....		971,016	947,738	981,254	970,277		(2,738)		(2,738)		967,539		3,477	3,477	27,325	04/25/2023.	
EJ4659 98 7	MEXICO GENERADORA DE ENE.....		D	12/06/2017.	VARIOUS.....		1,466,316	1,437,580	1,402,023	1,408,944		710		710		1,409,654		56,662	56,662	37,670	12/06/2032.	
EK2489 48 3	DELEK & AVNER TAMAR BD.....		D	07/28/2017.	CALLED BY ISSUER at 100.400.....		502,002	500,000	500,000	500,000				0		500,000		2,002	2,002	13,530	12/30/2025.	
HOSTEU RG 2	HOST EUROPE GROUP.....		B	04/03/2017.	CALLED BY ISSUER at 100.000.....		1,314,663	1,425,132	1,535,191	1,234,260		84,683		84,683	314,238	1,633,181	(318,519)		(318,519)	32,332	02/12/2023.	
P00173 AA 5	ABENGOA TRANSMISION SUR.....		D	10/31/2017.	SINK.....		21,542	21,542	24,182	21,571		(29)		(29)		21,542		0	0	1,182	04/30/2043.	
P39198 AA 7	FERMACA ENTERPRISES S RL.....		D	10/03/2017.	SINK.....		161,986	161,986	166,788	162,071		(85)		(85)		161,986		0	0	7,978	03/30/2038.	
P47718 AA 2	GLOBAL BANK CORPORATION.....		D	05/22/2017.	CITIGROUP GLOBAL MARKETS.....		2,071,000	2,000,000	2,077,500	2,048,971		(6,570)		(6,570)		2,042,401		28,599	28,599	58,368	10/30/2019.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,941,378,903	2,175,655,600	1,826,365,636	1,773,879,837	532,834	26,165,614	8,788,659	17,909,789	392,381	1,896,122,408	(10,235)	43,766,745	43,756,510	60,566,945	XXX
Bonds - Hybrid Securities																						
020002 AV 3	ALLSTATE CORP.....		..	09/05/2017.	CREDIT SUISSE.....		1,975,000	2,000,000	1,994,160	2,000,000				0		2,000,000		(25,000)	(25,000)	4,153	05/15/2037.	
025816 BJ 7	AMERICAN EXPRESS CO.....		..	12/11/2017.	CREDIT SUISSE FIRST BOSTON.....		290,133	281,000	277,886	277,904		13		13		277,917		12,216	12,216	15,748	01/01/9999.	
172967 KD 2	CITIGROUP INC.....		..	09/13/2017.	WELLS FARGO SECURITIES LLC.....		298,900	280,000	281,960	281,960				0		281,960		16,940	16,940	14,292	01/01/9999.	
808513 AP 0	CHARLES SCHWAB CORP.....		..	12/11/2017.	WELLS FARGO SECURITIES LLC.....		102,375	100,000	100,000	100,000				0		100,000		2,375	2,375	5,177	01/01/9999.	
903312 AA 4	USB REALTY CORP.....		..	04/26/2017.	CREDIT SUISSE.....		1,710,000	2,000,000	2,008,620	2,008,620				0		2,008,620		(298,620)	(298,620)	23,253	12/29/2049.	
964152 AB 8	WHITE MOUNTAINS RE GROUP.....		..	10/25/2017.	CALLED BY ISSUER at 100.000.....		2,000,000	2,000,000	1,610,000	1,637,204		362,796		362,796		2,000,000		0	0	188,060	05/29/2049.	
054536 AB 3	AXA SA.....		D	04/26/2017.	VARIOUS.....		5,538,125	5,500,000	5,524,850	5,516,407		(1,547)		(1,547)		5,514,861		23,264	23,264	135,274	12/29/2049.	
4899999.	Total - Bonds - Hybrid Securities.....							11,914,533	12,161,000	11,797,476	11,822,095	0	361,262	0	361,262	0	12,183,358	0	(268,825)	(268,825)	385,957	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4.....						2,362,839,302	2,598,914,526	2,250,795,718	...2,174,593,133	515,131	...27,770,860	19,242,605	9,043,386	..11,026,506	2,311,423,371	..1,704,834	48,211,108	..49,915,942	76,116,743	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						..1,102,718,245	..1,107,273,135	..1,093,909,748			(87,865)		(87,865)		1,093,757,120	(324,309)	..9,220,395	8,896,086	11,469,015	XXX
8399999.	Total - Bonds.....						3,465,557,547	3,706,187,661	3,344,705,466	...2,174,593,133	515,131	...27,682,995	19,242,605	8,955,521	..11,026,506	3,405,180,491	..1,380,525	57,431,503	..58,812,028	87,585,758	XXX

Preferred Stocks - Industrial and Miscellaneous

010392	47	0	ALABAMA POWER CO.....	..	10/11/2017.	CALLED BY ISSUER at 25.000.....	25,000.000	625.000	25.00	662,500	662,500				0	662,500		(37,500)	(37,500)	41,753	XXX
054937	40	4	BB&T CORPORATION.....		12/11/2017.	CABRERA CAPITAL MARKETS.....	700.000	17,850	25.00	14,312	14,312				0	14,312		3,538	3,538	984	XXX
316773	60	5	FIFTH THIRD BANCORP.....	..	04/17/2017.	CABRERA CAPITAL MARKETS.....	5,500.000	157,297	25.00	136,015	136,015				0	136,015		21,282	21,282	4,555	XXX
373334	11	9	GEORGIA POWER COMPANY.....	..	10/24/2017.	CALLED BY ISSUER at 100.000.....	15,034.000	1,503,400	100.00	1,510,917	1,510,917				0	1,510,917		(7,517)	(7,517)	108,242	XXX
402479	73	7	GULF POWER CO.....	..	06/19/2017.	CALLED BY ISSUER at 100.000.....	6,250.000	625.000	100.00	517,969	517,969				0	517,969		107,031	107,031	50,682	XXX
402479	75	2	GULF POWER CO.....	..	06/19/2017.	CALLED BY ISSUER at 100.000.....	5,000.000	500.000	100.00	502,500	502,500				0	502,500		(2,500)	(2,500)	30,358	XXX
402479	76	0	GULF POWER CO.....	..	06/19/2017.	VARIOUS.....	6,900.000	690,000	100.00	696,042	696,042				0	696,042		(6,042)	(6,042)	23,820	XXX
493267	50	4	KEYCORP.....		02/15/2017.	CALLED BY ISSUER at 25.000.....	40,000.000	1,000.000	25.00	1,125,750	1,125,750				0	1,125,750		...(125,750)	(125,750)	21,563	XXX
78406T	20	1	SCE TRUST I.....	..	07/19/2017.	CALLED BY ISSUER at 25.000.....	97,005.000	2,425,125	25.00	2,297,078	2,297,078				0	2,297,078		128,047	128,047	80,817	XXX
85917A	20	9	ASTORIA FINANCIAL CORP.....	..	12/11/2017.	CABRERA CAPITAL MARKETS.....	25,000.000	654,913	25.00	591,250	591,250				0	591,250		63,663	63,663	40,625	XXX
92339V	20	9	VEREIT INC.....	..	11/01/2017.	VARIOUS.....	367,528.000	9,464,011	25.00	8,273,914	8,273,914				0	8,273,914		1,190,098	1,190,098	474,804	XXX
947890	40	6	WEBSTER FINANCIAL CORP.....	..	12/15/2017.	CALLED BY ISSUER at 25.000.....	30,000.000	750.000	25.00	641,250	641,250				0	641,250		108,750	108,750	48,000	XXX
AMVEST	RP	0	AMVESTAR HOLDINGS, LLC.....	..	05/01/2017.	DIRECT.....	3,000,000.000	3,000.000		3,000,000	3,000,000				0	3,000,000		0	0	0	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						...21,412,596	XXX	...19,969,497	19,969,497	0	0	0	0	0	19,969,497	0	..1,443,100	1,443,100	926,203	XXX
8999997.	Total - Preferred Stocks - Part 4.....						...21,412,596	XXX	...19,969,497	19,969,497	0	0	0	0	0	19,969,497	0	..1,443,100	1,443,100	926,203	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....						1,030,000	XXX	1,044,163					0		1,044,163		(14,163)	(14,163)	33,475	XXX
8999999.	Total - Preferred Stocks.....						...22,442,596	XXX	...21,013,660	19,969,497	0	0	0	0	0	21,013,660	0	..1,428,937	1,428,937	959,678	XXX

Common Stocks - Industrial and Miscellaneous

00123Q	10	4	AGNC INVESTMENT CORP.....	..	05/22/2017.	WEEDEN & CO.....	632,571.000	12,690,965	XXX	10,968,781	11,468,512	(499,731)		(499,731)		10,968,781		..1,722,184	1,722,184	569,314	XXX
04010L	10	3	ARES CAPITAL CORP.....		09/28/2017.	WELLS FARGO SECURITIES LLC.....	...1,324,087.000	21,020,789	XXX	22,051,118	21,847,436	203,682		203,682		22,051,118		.(1,030,328)	(1,030,328)	..1,376,460	XXX
112830	10	4	BROOKFIELD REAL ASSETS INCOM.....	..	01/03/2017.	DIRECT.....	718.000	25,170	XXX	25,170	15,990	9,180		9,180		25,170		0	0	143	XXX
29273R	10	9	ENERGY TRANSFER PARTNERS LP.....	..	05/01/2017.	VARIOUS.....	707,882.070	25,492,572	XXX	25,356,336	25,356,336			0		25,356,336		136,236	136,236	465,160	XXX
302635	10	7	FS INVESTMENT CORP.....	..	02/24/2017.	WELLS FARGO SECURITIES LLC.....	127,500.000	1,352,917	XXX	1,262,430	1,306,875	(44,445)		(44,445)		1,262,430		90,487	90,487	28,401	XXX
31678A	10	3	FIFTH STREET FINANCE CORP.....	..	08/04/2017.	VARIOUS.....	1,799,468.000	9,072,720	XXX	11,199,676	9,663,143	1,536,533	..2,904,128	(1,367,595)		8,295,547		777,173	777,173	279,551	XXX
38173M	10	2	GOLUB CAPITAL BDC INC.....	..	10/18/2017.	WELLS FARGO SECURITIES LLC.....	188,138.000	3,559,833	XXX	2,950,285	3,459,858	(509,573)		(509,573)		2,950,285		609,548	609,548	164,388	XXX
64704V	10	6	NEW MEDIA INVESTMENT GROUP INC.....	..	12/21/2017.	WEEDEN & CO. LP.....	68,800.000	1,163,819	XXX	1,139,076	1,100,112	38,964		38,964		1,139,076		24,743	24,743	97,696	XXX
708062	10	4	PENNANTPARK INVESTMENT CORP.....	..	09/26/2017.	VARIOUS.....	707,797.000	5,599,423	XXX	4,422,516	5,421,725	(999,209)		(999,209)		4,422,516		1,176,908	1,176,908	376,508	XXX
70931T	10	3	PENNYMAC MORTGAGE INVESTMENT TRUST.....	..	11/27/2017.	VARIOUS.....	1,605,816.000	27,787,868	XXX	35,094,666	26,287,208	8,807,458	..6,607,490	2,199,968		28,487,176		(699,308)	(699,308)	2,045,912	XXX
87265K	10	2	TPG SPECIALTY LENDING INC.....	..	10/05/2017.	WELLS FARGO SECURITIES LLC.....	102,594.000	2,165,628	XXX	1,781,725	1,915,430	(133,705)		(133,705)		1,781,725		383,903	383,903	136,139	XXX
90187B	40	8	TWO HARBORS INVESTMENT CORP.....	..	11/02/2017.	RETURN OF CAPITAL.....		4,113,214	XXX	4,113,214	1,794,496			0		4,113,214		0	0	0	XXX
000000	00	0	FHLB CHICAGO CAPITAL STOCK.....	..	04/06/2017.	DIRECT.....	104.000	10,400	XXX	10,400	10,400			0		10,400		0	0	22	XXX
IMEDXC	OM	4	IMEDX - COMMON EQUITY.....	..	11/01/2017.	DIRECT.....	2,781.000		XXX					0				0	0	0	XXX
69423W	88	9	PACIFIC EXPLORATION & PROD.....	C	06/14/2017.	EXCHANGE.....	121,885.000	4,329,925	XXX	4,329,925	7,158,306	(2,828,381)		(2,828,381)		4,329,925		0	0	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						...118,385,243	XXX	...124,705,318	116,805,827	5,580,773	0	..9,511,618	(3,930,845)	0	115,193,699	0	..3,191,546	3,191,546	..5,539,694	XXX

Common Stocks - Mutual Funds

52470B	40	4	LEGG MASON OPPORTUNITY TR-FI.....	..	05/01/2017.	EXCHANGE.....	65,415.000	1,172,086	XXX	1,172,086	1,280,172	(108,086)		(108,086)		1,172,086		0	0	0	XXX
9299999.	Total - Common Stocks - Mutual Funds.....						1,172,086	XXX	1,172,086	1,280,172	(108,086)	0	0	(108,086)	0	1,172,086	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4.....						...119,557,329	XXX	...125,877,404	118,085,999	..5,472,687	0	..9,511,618	(4,038,931)	0	116,365,785	0	..3,191,546	3,191,546	..5,539,694	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5.....					30,464,751	XXX	30,392,287					0		30,392,287		72,462	72,462	77,568	XXX
9799999.	Total - Common Stocks.....					150,022,080	XXX	156,269,691	118,085,999	5,472,687	0	..9,511,618	(4,038,931)	0	146,758,072	0	...3,264,008	3,264,008	..5,617,262	XXX
9899999.	Total - Preferred and Common Stocks.....					172,464,676	XXX	177,283,351	138,055,496	5,472,687	0	..9,511,618	(4,038,931)	0	167,771,732	0	..4,692,945	4,692,945	..6,576,940	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					..3,638,022,223	XXX	..3,521,988,817	2,312,648,629	5,987,818	...27,682,995	28,754,223	4,916,590	..11,026,506	3,572,952,223	..1,380,525	62,124,448	...63,504,973	94,162,698	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																						
912810	RT	7		02/08/2017	VARIOUS.....	02/14/2017	VARIOUS.....	640,000	540,868	536,671	540,947	.....	.....79	.....	.....79	.....	.....	.....(4,275)	(4,275)	6,745	6,214	
912810	RU	4		05/05/2017	VARIOUS.....	05/10/2017	VARIOUS.....	6,190,000	5,992,545	6,032,337	5,992,731	.....	.....186	.....	.....186	.....	.....	.....39,606	39,606	67,626	61,344	
912810	RV	2		07/28/2017	VARIOUS.....	08/08/2017	VARIOUS.....	1,460,000	1,498,640	1,509,568	1,498,619	.....	.....(22)	.....	.....(22)	.....	.....	.....10,950	10,950	16,390	15,012	
912810	RX	8		11/02/2017	VARIOUS.....	11/07/2017	VARIOUS.....	510,000	524,036	522,516	524,029	.....	.....(7)	.....	.....(7)	.....	.....	.....(1,513)	(1,513)	6,580	5,992	
912810	RY	6		12/14/2017	VARIOUS.....	12/18/2017	VARIOUS.....	280,000	278,641	277,064	278,642	.....	.....1	.....	.....1	.....	.....	.....(1,578)	(1,578)	2,491	2,364	
912828	2A	7		02/09/2017	BANK OF AMERICA.....	02/14/2017	BMO CAPITAL MARKETS - US.....	1,400,000	1,292,813	1,283,242	1,292,813	.....	.....0	.....	.....0	.....	.....	.....(9,570)	(9,570)	10,443	10,443	
912828	2N	9		07/28/2017	BMO CAPITAL MARKETS - US.....	09/20/2017	VARIOUS.....	500,000	500,645	502,721	500,637	.....	.....(8)	.....	.....(8)	.....	.....	.....2,085	2,085	1,056	58	
912828	2R	0		11/02/2017	VARIOUS.....	11/08/2017	VARIOUS.....	900,000	896,848	895,882	896,855	.....	.....7	.....	.....7	.....	.....	.....(972)	(972)	3,382	3,031	
912828	2S	8		09/27/2017	HSBC SECURITIES LIMITED.....	10/10/2017	J.P. MORGAN.....	350,000	345,488	344,723	345,519	.....	.....31	.....	.....31	.....	.....	.....(797)	(797)	660	456	
912828	2Y	5		10/10/2017	GOLDMAN SACHS.....	10/26/2017	VARIOUS.....	150,000	149,643	148,835	149,644	.....	.....2	.....	.....2	.....	.....	.....(809)	(809)	203	105	
912828	3C	2		11/21/2017	HSBC SECURITIES LIMITED.....	11/27/2017	BANK AMERICA.....	80,000	79,600	79,763	79,601	.....	.....1	.....	.....1	.....	.....	.....162	162	119	106	
912828	3F	5		11/30/2017	VARIOUS.....	12/20/2017	VARIOUS.....	830,000	822,448	822,570	822,452	.....	.....4	.....	.....4	.....	.....	.....117	117	673	586	
912828	U2	4		02/10/2017	VARIOUS.....	03/01/2017	VARIOUS.....	3,860,000	3,704,155	3,711,850	3,704,412	.....	.....257	.....	.....257	.....	.....	.....7,438	7,438	17,504	16,082	
912828	V2	3		01/25/2017	BMO CAPITAL MARKETS - US.....	01/30/2017	BMO CAPITAL MARKETS - US.....	190,000	188,998	189,525	188,999	.....	.....1	.....	.....1	.....	.....	.....526	526	390	354	
912828	V7	2		02/21/2017	VARIOUS.....	02/28/2017	VARIOUS.....	430,000	430,221	430,003	430,222	.....	.....2	.....	.....2	.....	.....	.....(219)	(219)	527	315	
912828	V9	8		04/26/2017	VARIOUS.....	05/01/2017	VARIOUS.....	2,200,000	2,174,029	2,175,283	2,174,082	.....	.....53	.....	.....53	.....	.....	.....1,201	1,201	5,545	4,414	
912828	W4	8		03/02/2017	J.P. MORGAN.....	03/10/2017	VARIOUS.....	680,000	671,314	671,595	671,318	.....	.....4	.....	.....4	.....	.....	.....277	277	322	275	
912828	W5	5		03/06/2017	VARIOUS.....	03/15/2017	VARIOUS.....	460,000	456,927	454,691	456,939	.....	.....13	.....	.....13	.....	.....	.....(2,248)	(2,248)	366	177	
912828	W7	1		04/25/2017	VARIOUS.....	05/24/2017	BANK OF AMERICA.....	150,000	150,313	150,650	150,309	.....	.....(4)	.....	.....(4)	.....	.....	.....342	342	523	230	
912828	W8	9		05/03/2017	VARIOUS.....	05/22/2017	VARIOUS.....	620,000	621,843	619,806	621,826	.....	.....(17)	.....	.....(17)	.....	.....	.....(2,020)	(2,020)	1,471	870	
912828	X4	7		05/22/2017	VARIOUS.....	09/20/2017	VARIOUS.....	390,000	390,881	391,208	390,860	.....	.....(21)	.....	.....(21)	.....	.....	.....348	348	1,003	399	
912828	X7	0		05/10/2017	BANK AMERICA.....	05/24/2017	VARIOUS.....	190,000	187,595	188,769	187,602	.....	.....7	.....	.....7	.....	.....	.....1,166	1,166	239	155	
912828	X8	8		08/08/2017	VARIOUS.....	08/16/2017	VARIOUS.....	4,440,000	4,490,519	4,490,749	4,490,356	.....	.....(163)	.....	.....(163)	.....	.....	.....393	393	16,191	13,017	
912828	XR	6		06/14/2017	GOLDMAN SACHS.....	07/10/2017	GOLDMAN SACHS.....	30,000	30,087	29,753	30,086	.....	.....(1)	.....	.....(1)	.....	.....	.....(333)	(333)	62	27	
912828	XT	2		06/28/2017	VARIOUS.....	07/05/2017	BANK AMERICA.....	730,000	729,908	722,301	729,909	.....	.....0	.....	.....0	.....	.....	.....(7,608)	(7,608)	1,596	1,175	
912828	XU	9		07/12/2017	JEFFERIES & CO.....	09/20/2017	BANK AMERICA.....	49,000	48,958	49,004	48,961	.....	.....3	.....	.....3	.....	.....	.....43	43	205	64	
0599999	Total - Bonds - U.S. Government.....							27,709,000	27,197,963	27,231,079	27,198,370	0	408	0	408	0	0	32,712	32,712	162,312	143,265	
Bonds - All Other Government																						
E17361	33	6		10/05/2017	HSBC SECURITIES LIMITED.....	10/24/2017	VARIOUS.....	4,170,606	4,391,405	4,149,330	4,404,512	.....	.....13,107	.....	.....13,107	.....	.....(237,295)	(17,886)	(255,181)	75,629	37,576	
E18404	63	0		10/04/2017	VARIOUS.....	12/20/2017	VARIOUS.....	55,412,244	56,468,445	60,131,730	56,458,606		(9,838)		(9,838)			433,726	3,239,398	3,673,124	2,617,473	1,004,263
EJ8068	49	0		04/27/2017	J.P. MORGAN.....	06/21/2017	HSBC SECURITIES LIMITED.....	971,097	976,291	1,021,349	979,041		2,750		2,750			44,965	(2,656)	42,309	26,527	18,169
JV5233	27	7		08/24/2017	TULLETT PREBON.....	11/17/2017	TULLETT PREBON.....	20,597,314	22,780,739	22,117,185	22,884,922	.....	.....104,067	.....	.....104,067	.....	.....(826,121)	58,499	(767,622)	626,812	369,615	
1099999	Total - Bonds - All Other Government.....							81,151,261	84,616,880	87,419,594	84,727,081	0	110,086	0	110,086	0	(584,725)	3,277,355	2,692,630	3,346,441	1,429,623	
Bonds - U.S. Political Subdivisions of States																						
167486	HM	4		08/16/2017	GOLDMAN SACHS.....	09/13/2017	JEFFERIES & CO.....	3,000,000	3,115,920	3,081,300	3,115,730		(190)		(190)				(34,430)	(34,430)	38,277	25,863
251130	ED	8		04/24/2017	RAMIREZ & CO.....	12/05/2017	CITIBANK N.A.....	500,000	531,165	535,710	525,175	.....	.....(5,990)	.....	.....(5,990)	.....	.....	.....10,535	10,535	37,648	16,732	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....							3,500,000	3,647,085	3,617,010	3,640,905	0	(6,180)	0	(6,180)	0	0	(23,895)	(23,895)	75,925	42,595	
Bonds - U.S. Special Revenue and Special Assessment																						
01F022	62	6		01/04/2017	WELLS FARGO SECURITIES LLC.....	01/23/2017	WELLS FARGO SECURITIES LLC.....	3,000,000	2,842,852	2,849,063	2,842,852	.....	.....	.....	.....0	.....	.....	.....6,211	6,211	.....	.....	
01F022	63	4		01/23/2017	WELLS FARGO SECURITIES LLC.....	03/01/2017	WELLS FARGO SECURITIES LLC.....	5,500,000	5,214,258	5,218,984	5,214,258	.....	.....	.....	.....0	.....	.....	.....4,727	4,727	.....	.....	
01F022	64	2		03/01/2017	WELLS FARGO SECURITIES LLC.....	03/22/2017	WELLS FARGO SECURITIES LLC.....	5,500,000	5,211,250	5,232,734	5,211,250	.....	.....	.....	.....0	.....	.....	.....21,484	21,484	.....	.....	

SCHEDULE D - PART 5

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

E15.1

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F022 65 9	FANNIE MAE	03/22/2017	WELLS FARGO SECURITIES LLC	04/25/2017	WELLS FARGO SECURITIES LLC	5,500,000	5,224,141	5,287,519	5,224,141						0			63,379	63,379		
01F022 66 7	FANNIE MAE	04/25/2017	WELLS FARGO SECURITIES LLC	05/24/2017	WELLS FARGO SECURITIES LLC	5,500,000	5,278,711	5,298,047	5,278,711						0			19,336	19,336		
01F022 67 5	FANNIE MAE	05/24/2017	WELLS FARGO SECURITIES LLC	06/20/2017	WELLS FARGO SECURITIES LLC	5,500,000	5,290,313	5,348,750	5,290,313						0			58,438	58,438		
01F030 61 1	FNCL 3 1/13	12/04/2017	VARIOUS	12/14/2017	VARIOUS	9,375,000	9,350,156	9,369,141	9,350,156						0			18,984	18,984		
01F030 62 9	FNCL 3 2/13 MBS 30YR	01/09/2017	VARIOUS	01/18/2017	VARIOUS	9,375,000	9,322,373	9,319,336	9,322,373						0			(3,037)	(3,037)		
01F030 63 7	FNCL 3 3/12	01/18/2017	VARIOUS	03/01/2017	VARIOUS	9,375,000	9,302,124	9,249,023	9,302,124						0			(53,101)	(53,101)		
01F030 64 5	FANNIE MAE	03/01/2017	VARIOUS	03/24/2017	VARIOUS	9,375,000	9,232,910	9,268,066	9,232,910						0			35,156	35,156		
01F030 65 2	FANNIE MAE	03/24/2017	VARIOUS	04/25/2017	VARIOUS	9,375,000	9,251,587	9,342,148	9,251,587						0			90,562	90,562		
01F030 66 0	FNCL 3 6/12	04/25/2017	VARIOUS	06/01/2017	VARIOUS	9,375,000	9,324,937	9,407,227	9,324,937						0			82,290	82,290		
01F030 67 8	FNCL 3 7/12	06/01/2017	VARIOUS	06/19/2017	VARIOUS	9,375,000	9,392,578	9,420,410	9,392,578						0			27,832	27,832		
01F030 68 6	FNCL 3 8/12	06/19/2017	VARIOUS	07/21/2017	VARIOUS	9,375,000	9,405,395	9,399,902	9,405,395						0			(5,493)	(5,493)		
01F030 69 4	FNCL 3 9/12	07/21/2017	VARIOUS	08/21/2017	VARIOUS	9,375,000	9,386,719	9,440,918	9,386,719						0			54,199	54,199		
01F030 6A 1	FNCL 3 10/12	08/21/2017	VARIOUS	09/20/2017	VARIOUS	9,375,000	9,427,002	9,432,129	9,427,002						0			5,127	5,127		
01F030 6B 9	FANNIE MAE	09/20/2017	VARIOUS	10/17/2017	VARIOUS	9,375,000	9,417,847	9,405,762	9,417,847						0			(12,085)	(12,085)		
01F030 6C 7	FANNIE MAE	10/17/2017	VARIOUS	12/04/2017	VARIOUS	9,375,000	9,391,479	9,360,410	9,391,479						0			(31,069)	(31,069)		
01F032 61 7	FNCL 3.5 1/12	11/29/2017	MURIEL SIEBERT	12/12/2017	MURIEL SIEBERT	6,000,000	6,153,047	6,146,250	6,153,047						0			(6,797)	(6,797)		
01F032 62 5	FNCL 3.5 2/12	01/04/2017	MURIEL SIEBERT	01/18/2017	MURIEL SIEBERT	6,000,000	6,126,328	6,153,984	6,126,328						0			27,656	27,656		
01F032 63 3	FNCL 3.5 3/12	01/18/2017	MURIEL SIEBERT	03/01/2017	MURIEL SIEBERT	6,000,000	6,141,797	6,113,438	6,141,797						0			(28,359)	(28,359)		
01F032 64 1	FANNIE MAE	03/01/2017	MURIEL SIEBERT	03/27/2017	MURIEL SIEBERT	6,000,000	6,102,422	6,137,813	6,102,422						0			35,391	35,391		
01F032 65 8	FNCL 3.5 5/12	03/27/2017	MURIEL SIEBERT	04/25/2017	MURIEL SIEBERT	6,000,000	6,126,094	6,157,500	6,126,094						0			31,406	31,406		
01F032 66 6	FANNIE MAE	04/25/2017	MURIEL SIEBERT	05/25/2017	MURIEL SIEBERT	6,000,000	6,145,078	6,180,938	6,145,078						0			35,859	35,859		
01F032 67 4	FANNIE MAE	05/25/2017	MURIEL SIEBERT	06/19/2017	MURIEL SIEBERT	6,000,000	6,170,391	6,184,688	6,170,391						0			14,297	14,297		
01F032 68 2	FNCL 3.5 8/11	06/19/2017	MURIEL SIEBERT	07/21/2017	MURIEL SIEBERT	6,000,000	6,174,609	6,183,750	6,174,609						0			9,141	9,141		
01F032 69 0	FNCL 3.5 9/11	07/21/2017	MURIEL SIEBERT	08/21/2017	MURIEL SIEBERT	6,000,000	6,174,609	6,197,344	6,174,609						0			22,734	22,734		
01F032 6A 7	FNCL 3.5 10/11	08/21/2017	MURIEL SIEBERT	09/20/2017	MURIEL SIEBERT	6,000,000	6,187,734	6,194,531	6,187,734						0			6,797	6,797		
01F032 6B 5	FNCL 3.5 11/11	09/20/2017	MURIEL SIEBERT	10/17/2017	MURIEL SIEBERT	6,000,000	6,184,219	6,182,813	6,184,219						0			(1,406)	(1,406)		
01F032 6C 3	FNCL 3.5 12/11	10/17/2017	MURIEL SIEBERT	11/29/2017	MURIEL SIEBERT	6,000,000	6,172,266	6,161,250	6,172,266						0			(11,016)	(11,016)		
01F040 68 5	FNCL 4 8/11	06/20/2017	J P MORGAN	07/25/2017	J P MORGAN	2,875,000	3,024,927	3,020,098	3,024,927						0			(4,829)	(4,829)		
01F040 69 3	FNCL 4 9/12	07/25/2017	J P MORGAN	08/23/2017	J P MORGAN	2,875,000	3,015,718	3,031,328	3,015,718						0			15,610	15,610		
01F040 6A 0	FNCL 4 10/11	08/23/2017	J P MORGAN	09/28/2017	J P MORGAN	2,875,000	3,027,173	3,028,184	3,027,173						0			1,011	1,011		
01F040 6B 8	FNCL 4 11/11	09/28/2017	J P MORGAN	10/24/2017	J P MORGAN	2,875,000	3,023,804	3,014,707	3,023,804						0			(9,097)	(9,097)		
01F040 6C 6	FNCL 4 12/11	10/24/2017	J P MORGAN	12/06/2017	J P MORGAN	2,875,000	3,010,215	3,011,787	3,010,215						0			1,572	1,572		
246343 LJ 4	DE RIVER JT TOLL	02/15/2017	MERRILL LYNCH	04/11/2017	RAYMOND	2,750,000	3,069,550	3,125,210	3,066,219				(3,331)		(3,331)			58,991	58,991	17,569	
25160R AS 2	DEUTSCHE-SPEARS-7005	09/15/2017	DEUTSCHE BANK	12/15/2017	DEUTSCHE BANK	10,000,000	10,000,000	10,000,000	10,000,000						0			0	42,225	4,110	
25160R BG 7	DEUTSCHE BANK SPEARS/LIFERS SE	11/15/2017	DEUTSCHE BANK AG	12/15/2017	DEUTSCHE BANK AG	30,000,000	30,000,000	30,000,000	30,000,000						0			0	0	0	
3136A7 MJ 8	FNA 2012-M8 ASQ2	05/25/2017	KGS ALPHA CAPITAL MARKETS	11/01/2017	MBS PAYMENT	1,552,866	1,552,464	1,552,866	1,527,593				402		402			0	7,573	1,834	
452227 JN 2	IL SLS TAX REV-TXBL	03/21/2017	MORGAN STANLEY	07/19/2017	MORGAN STANLEY	6,000,000	6,502,680	6,598,800	6,495,626				(7,054)		(7,054)			103,174	103,174	168,630	76,230
544445 CB 3	LA DEPT OF APRTS-B	01/06/2017	RBC CAPITAL MARKETS SECURITIES - US	04/19/2017	RBC CAPITAL MARKETS SECURITIES - US	2,000,000	2,203,300	2,231,120	2,198,362				(4,938)		(4,938)			32,758	32,758	26,389	
57429N BN 1	MD TRANSPNT-C-AMT-VAR	01/06/2017	CITIGROUP GLOBAL MARKETS	02/01/2017	CITIGROUP GLOBAL MARKETS	8,800,000	8,800,000	8,800,000	8,800,000						0			0	6,090	1,027	
59261A MB 0	MET TRANSPRTN AUTH NY	03/10/2017	JEFFERIES & CO	03/22/2017	JEFFERIES & CO	2,500,000	2,771,975	2,802,400	2,771,697				(278)		(278)			30,703	30,703	4,010	
59447P XU 0	MI FIN AUTH-A-TXBL	07/27/2017	J.P. MORGAN	12/15/2017	J.P. MORGAN	42,000,000	42,000,000	42,000,000	42,000,000						0			0	129,283	19,272	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
670651 86 8	NUVEEN CALIFORNIA AMT-FREE QUALITY MUNIC		..	10/25/2017	BARCLAYS CAPITAL INC.....	12/15/2017	BARCLAYS AMERICAN.....	20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....	.....	.....0	35,436	.....	
670656 86 7	NUVEEN NY-AMT		..	05/11/2017	BARCLAYS AMERICAN.....	12/20/2017	BARCLAYS AMERICAN.....	6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....0	.....	.....	.....	.....0	41,426	.....	
670657 70 9	NUVEEN AMT-FREE MUNI.....		..	01/05/2017	DEUTSCHE BANK.....	02/01/2017	DEUTSCHE BANK.....	50,000,000	50,000,000	50,000,000	50,000,000	.....	.....	.....	.....0	.....	.....	.....	.....0	39,096	3,932	
67066V 86 1	NUVEEN VRDP-2525.....		..	07/26/2017	BARCLAYS AMERICAN.....	12/15/2017	BARCLAYS AMERICAN.....	75,000,000	75,000,000	75,000,000	75,000,000	.....	.....	.....	.....0	.....	.....	.....	.....0	255,948	50,753	
67070X 88 7	NUVEEN ENHANCED-1.....		..	07/28/2017	J.P. MORGAN.....	11/09/2017	CALLED BY ISSUE at 100.0.....	30,000,000	30,000,000	30,007,562	30,000,000	.....	.....	.....	.....0	.....	.....	.....7,562	7,562	81,214	.....	
677525 TF 4	OH AIR QUAL.....		..	02/23/2017	WELLS FARGO FINANCIAL US.....	12/04/2017	CHEROKEE SECURITIES.....	500,000	466,250	497,500	486,445	.....	.....20,195	.....	.....20,195	.....	.....	.....11,055	11,055	28,516	6,797	
70360P EW 7	PAULDING CO WTR/SWR.....		..	03/16/2017	JEFFERIES & CO.....	04/06/2017	JEFFERIES & CO.....	5,110,000	4,140,991	4,297,561	4,141,908	.....	.....917	.....	.....917	.....	.....	.....155,653	155,653	55,358	46,842	
73358W CX 0	PORT AUTH-TXB-165TH.....		..	03/01/2017	MORGAN STANLEY.....	03/22/2017	MORGAN STANLEY.....	5,000,000	6,145,900	6,206,200	6,130,392	.....	.....(15,508)	.....	.....(15,508)	.....	.....	.....75,808	75,808	114,509	98,038	
735240 WB 5	PORT OF PORTLAND OR AIRPORT REVENUE		..	01/06/2017	J.P. MORGAN.....	02/01/2017	J.P. MORGAN.....	10,765,000	10,765,000	10,765,000	10,765,000	.....	.....	.....	.....0	.....	.....	.....	.....0	8,512	1,478	
74446H AA 7	PUBLIC FIN AUTH WI LI.....		..	06/23/2017	GOLDMAN SACHS.....	09/15/2017	GOLDMAN SACHS.....	5,000,000	5,163,900	5,524,350	5,161,049	.....	.....(2,851)	.....	.....(2,851)	.....	.....	.....363,301	363,301	55,556	.....	
91514A EY 7	UNIV OF TEXAS-G2-TXBL.....		..	07/27/2017	RBC CAPITAL MARKETS SECURITIES - US	12/15/2017	RBC CAPITAL MARKETS SECURITIES - US	20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....	.....	.....0	103,742	14,992	
98267V CM 3	WYANDOTTE CO-CABS.....		..	08/17/2017	JEFFERIES & CO.....	11/27/2017	JEFFERIES & COMPANY.....	10,000,000	3,444,000	3,565,800	3,502,594	.....	.....58,594	.....	.....58,594	.....	.....	.....63,206	63,206	.....	.....	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments							572,352,866	568,253,073	569,724,341	568,273,948	0	46,148	0	46,148	0	0	1,425,121	1,425,121	1,221,082	325,305	

Bonds - Industrial and Miscellaneous

00095@ AC 8	ADCS CLINICS - REV.....		..	01/31/2017	DIRECT.....	03/08/2017	CALLED BY ISSUE at 100.0.....	7,256	7,257	7,257	7,257	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
001546 AV 2	AK STEEL CORP.....		..	08/02/2017	WELLS FARGO FINANCIAL US.....	10/31/2017	BANK OF AMERICA MERRILL LYNCH...	500,000	500,000	492,500	500,000	.....	.....	.....	.....0	.....	.....	.....(7,500)	(7,500)	7,349	.....
00185N AC 0	AP GAMING I LLC.....		..	10/02/2017	DIRECT.....	10/02/2017	DIRECT.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	10,568	.....
00206R CP 5	AT&T INC.....		..	05/22/2017	VARIOUS.....	07/27/2017	VARIOUS.....	2,500,000	2,403,975	2,458,373	2,404,516	.....	.....541	.....	.....541	.....	.....53,858	53,858	29,960	12,688	.....
00206R DQ 2	AT&T INC.....		..	02/09/2017	J.P. MORGAN.....	03/06/2017	BANK AMERICA.....	150,000	151,247	151,020	151,240	.....	.....(6)	.....	.....(6)	.....	.....(220)	(220)	531	89	.....
00206R DS 8	AT&T INC.....		..	01/31/2017	CITI.....	04/07/2017	VARIOUS.....	440,000	437,532	445,249	437,539	.....	.....8	.....	.....8	.....	.....7,709	7,709	2,640	.....	.....
00206R EL 2	AT&T INC.....		..	07/27/2017	J.P. MORGAN.....	07/27/2017	VARIOUS.....	10,000,000	9,983,200	10,013,850	9,983,200	.....	.....	.....	.....0	.....	.....30,650	30,650	.....	.....	.....
00206R EM 0	AT&T INC.....		..	08/11/2017	VARIOUS.....	09/14/2017	VARIOUS.....	10,000,000	9,976,730	10,012,410	9,976,799	.....	.....69	.....	.....69	.....	.....35,611	35,611	6,825	975	.....
00206R EN 8	AT&T INC.....		..	07/27/2017	J.P. MORGAN.....	07/28/2017	VARIOUS.....	8,000,000	7,985,760	8,022,880	7,985,760	.....	.....	.....	.....0	.....	.....37,120	37,120	.....	.....	.....
00206R EP 3	AT&T INC.....		..	07/27/2017	J.P. MORGAN.....	07/28/2017	VARIOUS.....	7,000,000	6,984,530	7,007,540	6,984,530	.....	.....	.....	.....0	.....	.....23,010	23,010	.....	.....	.....
002824 BF 6	ABBOTT LABORATORIES.....		..	04/17/2017	CREDIT SUISSE FIRST BOSTON.....	10/12/2017	WELLS FARGO SECURITIES LLC.....	2,000,000	2,026,040	2,049,980	2,024,979	.....	.....(1,061)	.....	.....(1,061)	.....	.....25,001	25,001	67,500	30,833	.....
00507V AJ 8	ACTIVISION BLIZZARD.....		..	03/13/2017	JEFFERIES & CO.....	06/06/2017	EXCHANGE.....	1,000,000	958,710	959,517	959,517	.....	.....807	.....	.....807	.....	.....	.....	.....7,650	94	.....
00507V AK 5	ACTIVISION BLIZZARD.....		..	06/06/2017	EXCHANGE.....	08/16/2017	WELLS FARGO SECURITIES LLC.....	1,250,000	1,251,290	1,262,375	1,251,299	.....	.....9	.....	.....9	.....	.....11,076	11,076	18,417	9,563	.....
01748N AD 6	ALLEGION US HOLDING CO.....		..	09/18/2017	MERRILL LYNCH.....	09/18/2017	J.P. MORGAN.....	1,000,000	999,440	1,001,610	999,440	.....	.....	.....	.....0	.....	.....2,170	2,170	.....	.....	.....
01748N AE 4	ALLEGION US HOLDING CO INC.....		..	09/18/2017	J.P. MORGAN.....	09/18/2017	CITIGROUP GLOBAL MARKETS.....	3,000,000	2,992,740	2,999,490	2,992,740	.....	.....	.....	.....0	.....	.....6,750	6,750	.....	.....	.....
023135 BA 3	AMAZON.COM INC.....		..	08/15/2017	J P MORGAN.....	09/14/2017	RBC CAPITAL MARKETS SECURITIES - US	2,000,000	1,996,420	2,020,020	1,996,442	.....	.....22	.....	.....22	.....	.....23,578	23,578	4,550	.....	.....
023135 BG 0	AMAZON.COM INC.....		..	08/15/2017	J.P. MORGAN.....	12/01/2017	MARKETAXESS.....	150,000	148,892	156,929	148,897	.....	.....5	.....	.....5	.....	.....8,032	8,032	1,738	.....	.....
025816 AY 5	AMERICAN EXPRESS CO.....		..	01/03/2017	GOLDMAN SACHS.....	02/16/2017	MILLENNIUM ADVISORS.....	150,000	159,305	158,588	158,349	.....	.....(956)	.....	.....(956)	.....	.....239	239	4,433	3,121	.....
03027X AR 1	AMERICAN TOWER CORP.....		..	12/05/2017	MORGAN STANLEY NYS.....	12/06/2017	MORGAN STANLEY NYS.....	4,000,000	3,979,040	3,994,120	3,979,040	.....	.....	.....	.....0	.....	.....15,080	15,080	.....	.....	.....
03065J AD 6	AMCAR 2014-4 A3.....		..	06/22/2017	GOLDMAN SACHS.....	10/10/2017	MBS PAYMENT.....	120,721	120,688	120,721	120,721	.....	.....33	.....	.....33	.....	.....	.....0	303	81	.....
03350W AC 3	ANDEAVOR LOGIS LP/CORP.....		..	11/16/2017	GOLDMAN SACHS.....	11/27/2017	VARIOUS.....	610,000	608,914	615,388	608,914	.....	.....	.....	.....0	.....	.....6,473	6,473	34	.....	.....
065604 AC 4	BWSTA 2014-1 A3.....		..	06/21/2017	BNP PARIBAS DUBLIN.....	10/15/2017	MBS PAYMENT.....	1,293,854	1,293,298	1,293,854	1,293,854	.....	.....556	.....	.....556	.....	.....	.....0	2,551	431	.....
073857 AA 2	BSABS 2007-AQ2 A1.....		..	09/08/2017	MORGAN STANLEY.....	12/25/2017	MBS PAYMENT.....	1,364,767	1,364,767	703,622	1,364,767	.....	.....	.....	.....0	.....	.....	.....(661,145)	(661,145)	.....	.....
07386H TB 7	BALTA 2005-4 23A4.....		..	04/24/2017	AMHERST SECURITIES GROUP.....	06/01/2017	VARIOUS.....	3,038,612	2,265,666	2,370,974	2,246,463	.....	.....(19,203)	.....	.....(19,203)	.....	.....124,512	124,512	18,487	7,627	.....

SCHEDULE D - PART 5

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

E15.3

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
075887	BW	8		05/22/2017	CITI.....	08/02/2017	WELLS FARGO SECURITIES LLC.....	3,000,000	3,000,000	3,038,700	3,000,000	.....	.....	.....	.....0	.....	.....	.....38,700	38,700	18,808	.....
11134L	AE	9		01/23/2017	VARIOUS.....	03/02/2017	VARIOUS.....	930,000	930,551	936,206	930,542	.....	.....(9)	.....	.....(9)	.....	.....	.....5,664	5,664	3,931	212
12503M	AA	6		01/09/2017	BANK AMERICA.....	02/16/2017	VARIOUS.....	240,000	239,422	240,675	239,424	.....	.....2	.....	.....2	.....	.....	.....1,251	1,251	380	.....
12630D	AE	4		06/01/2017	DIRECT.....	06/01/2017	DIRECT.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	(115)	.....
126683	AC	5		11/30/2017	DIRECT.....	11/30/2017	VARIOUS.....	56,251	56,251	.....	.....	.....	.....	.....	.....0	.....	.....	.....56,251	56,251	19,053	.....
126802	CE	5		02/23/2017	BNP PARIBAS - LONDON.....	06/15/2017	MBS PAYMENT.....	2,360,000	2,361,752	2,360,000	2,360,000	.....	.....(1,752)	.....	.....(1,752)	.....	.....	.....0	0	11,407	1,236
14987K	AA	1		07/19/2017	MERRILL LYNCH.....	09/18/2017	BARCLAYS AMERICAN.....	100,000	100,000	103,000	100,000	.....	.....	.....	.....0	.....	.....	.....3,000	3,000	834	.....
161571	GQ	1		10/25/2017	VARIOUS.....	11/15/2017	MBS PAYMENT.....	3,875,000	3,876,230	3,875,000	3,875,000	.....	.....(1,230)	.....	.....(1,230)	.....	.....	.....0	0	21,706	2,611
171340	AL	6		07/20/2017	WELLS FARGO FINANCIAL US.....	07/26/2017	VARIOUS.....	3,000,000	2,978,040	2,995,960	2,978,042	.....	.....2	.....	.....2	.....	.....	.....17,918	17,918	658	.....
171340	AN	2		07/20/2017	BANK AMERICA.....	07/20/2017	VARIOUS.....	120,000	119,876	120,283	119,876	.....	.....	.....	.....0	.....	.....	.....407	407	.....	.....
17309P	AD	8		02/14/2017	MESIROW FINANCIAL INC.....	04/25/2017	VARIOUS.....	1,068,865	177,031	200,849	164,154	.....	.....(12,877)	.....	.....(12,877)	.....	.....	.....36,695	36,695	2,962	725
177376	AE	0		11/13/2017	GOLDMAN SACHS.....	11/15/2017	VARIOUS.....	160,000	159,651	160,693	159,651	.....	.....	.....	.....0	.....	.....	.....1,042	1,042	34	.....
189054	AV	1		09/26/2017	WELLS FARGO FINANCIAL US.....	09/26/2017	MITSUBISHI UFJ SECURITIES USA.....	2,000,000	1,999,320	2,000,680	1,999,320	.....	.....	.....	.....0	.....	.....	.....1,360	1,360	.....	.....
189754	AC	8		06/06/2017	BANK AMERICA.....	06/27/2017	VARIOUS.....	150,000	149,787	149,934	149,788	.....	.....1	.....	.....1	.....	.....	.....147	147	127	.....
21076P	AE	9		01/17/2017	DIRECT.....	12/27/2017	VARIOUS.....	2,727,272	2,454,545	2,267,523	2,508,302	.....	.....53,757	.....	.....53,757	.....	.....	.....(240,779)	(240,779)	177,798	.....
224044	CH	8		07/24/2017	J.P. MORGAN.....	08/10/2017	VARIOUS.....	5,000,000	4,993,100	5,005,420	4,993,104	.....	.....4	.....	.....4	.....	.....	.....12,316	12,316	700	.....
224044	CJ	4		07/24/2017	J.P. MORGAN.....	08/01/2017	GOLDMAN SACHS.....	1,500,000	1,492,830	1,494,585	1,492,830	.....	.....	.....	.....0	.....	.....	.....1,755	1,755	.....	.....
224044	CK	1		07/24/2017	J.P. MORGAN.....	07/28/2017	GOLDMAN SACHS.....	1,500,000	1,490,790	1,500,225	1,490,790	.....	.....	.....	.....0	.....	.....	.....9,435	9,435	.....	.....
22822V	AE	1		04/26/2017	MERRILL LYNCH.....	06/02/2017	CITIGROUP GLOBAL MARKETS.....	250,000	255,668	259,268	255,624	.....	.....(44)	.....	.....(44)	.....	.....	.....3,644	3,644	3,472	2,472
22822V	AG	6		07/25/2017	MORGAN STANLEY.....	07/26/2017	VARIOUS.....	3,000,000	2,991,630	3,008,950	2,991,630	.....	.....	.....	.....0	.....	.....	.....17,320	17,320	.....	.....
22822V	AH	4		07/25/2017	MORGAN STANLEY.....	07/26/2017	VARIOUS.....	3,000,000	2,997,900	3,011,250	2,997,900	.....	.....	.....	.....0	.....	.....	.....13,350	13,350	.....	.....
231021	AJ	5		05/02/2017	SUSQUEHANNA FINANCIAL.....	09/14/2017	SUSQUEHANNA FINANCIAL.....	839,000	1,104,921	1,123,480	1,097,472	.....	.....(7,449)	.....	.....(7,449)	.....	.....	.....26,008	26,008	32,712	10,627
23243H	AF	8		01/13/2017	BREAN CAPITAL.....	10/31/2017	VARIOUS.....	1,609,137	88,550	248,756	71,859	.....	.....(16,691)	.....	.....(16,691)	.....	.....	.....176,897	176,897	16,878	1,013
23313*	AA	2		12/28/2017	DIRECT.....	12/29/2017	VARIOUS.....	1,276,755	1,276,755	1,276,755	1,276,755	.....	.....	.....	.....0	.....	.....	.....0	0	12,089	.....
25272K	AK	9		09/19/2017	VARIOUS.....	10/19/2017	VARIOUS.....	4,500,000	4,920,060	5,024,445	4,910,875	.....	.....(9,185)	.....	.....(9,185)	.....	.....	.....113,570	113,570	145,651	70,317
25389J	AR	7		08/02/2017	CITIGROUP GLOBAL MARKETS.....	08/03/2017	VARIOUS.....	730,000	729,445	731,799	729,445	.....	.....	.....	.....0	.....	.....	.....2,354	2,354	24	.....
25389J	AS	5		08/02/2017	MERRILL LYNCH.....	08/03/2017	KEYBANC CAPITAL MARKETS.....	1,000,000	999,300	1,000,310	999,300	.....	.....	.....	.....0	.....	.....	.....1,010	1,010	76	.....
25470D	AM	1		02/28/2017	VARIOUS.....	05/10/2017	VARIOUS.....	550,000	548,889	546,934	548,903	.....	.....13	.....	.....13	.....	.....	.....(1,969)	(1,969)	2,153	.....
25470D	AN	9		09/07/2017	GOLDMAN SACHS.....	09/25/2017	RBC CAPITAL MARKETS SECURITIES - US.....	1,000,000	999,610	1,002,740	999,613	.....	.....3	.....	.....3	.....	.....	.....3,127	3,127	367	.....
25470D	AQ	2		09/07/2017	GOLDMAN SACHS.....	09/07/2017	SEAPORT GROUP.....	3,000,000	2,996,220	3,001,980	2,996,220	.....	.....	.....	.....0	.....	.....	.....5,760	5,760	.....	.....
25470D	AR	0		09/07/2017	GOLDMAN SACHS.....	09/07/2017	MIZUHO SECURITIES.....	3,000,000	2,989,290	3,000,000	2,989,290	.....	.....	.....	.....0	.....	.....	.....10,710	10,710	.....	.....
25470D	AS	8		09/19/2017	VARIOUS.....	12/15/2017	VARIOUS.....	6,000,000	6,001,080	6,083,280	6,001,069	.....	.....(11)	.....	.....(11)	.....	.....	.....82,211	82,211	18,889	.....
26658N	AB	5		08/31/2017	JEFFERIES & CO.....	10/25/2017	JEFFERIES & CO.....	132,743	132,406	132,539	132,426	.....	.....20	.....	.....20	.....	.....	.....114	114	.....	.....
26658N	AG	4		08/31/2017	JEFFERIES & CO.....	10/17/2017	JEFFERIES & CO.....	12,765	12,610	12,983	12,615	.....	.....5	.....	.....5	.....	.....	.....369	369	.....	.....
269246	BP	8		08/15/2017	CREDIT SUISSE.....	08/15/2017	VARIOUS.....	5,000,000	4,994,900	5,010,260	4,994,900	.....	.....	.....	.....0	.....	.....	.....15,360	15,360	.....	.....
269246	BQ	6		08/15/2017	CREDIT SUISSE.....	08/15/2017	MIZUHO SECURITIES.....	5,000,000	4,992,600	5,029,680	4,992,600	.....	.....	.....	.....0	.....	.....	.....37,080	37,080	.....	.....
278265	AE	3		04/03/2017	MORGAN STANLEY.....	05/30/2017	VARIOUS.....	210,000	209,227	212,680	209,237	.....	.....10	.....	.....10	.....	.....	.....3,443	3,443	1,122	.....
29444U	AQ	9		04/12/2017	JANNEY MONTGOMERY SCOTT.....	07/28/2017	WELLS FARGO FINANCIAL US.....	200,000	213,250	219,500	212,740	.....	.....(510)	.....	.....(510)	.....	.....	.....6,760	6,760	6,430	3,035
320277	AG	1		01/19/2017	JANNEY MONTGOMERY SCOTT.....	08/03/2017	VARIOUS.....	2,472,268	491,039	772,700	399,738	.....	.....(91,300)	.....	.....(91,300)	.....	.....	.....372,962	372,962	16,639	1,921
345370	CR	9		08/11/2017	CREDIT SUISSE FIRST BOSTON.....	10/12/2017	BNP PARIBAS - LONDON.....	1,000,000	1,021,790	1,042,340	1,021,493	.....	.....(297)	.....	.....(297)	.....	.....	.....20,847	20,847	15,452	8,209

SCHEDULE D - PART 5

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

E15.4

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34959Y	BA	2		03/22/2017	NATIXIS LONDON.....	11/16/2017	CALLED BY ISSUE at 100.0.....	1,500,000	1,500,000	1,500,000	1,500,000				0				0	40,405	
35671D	BY	0		06/27/2017	FREEPORT-MCMORAN INC.....	12/11/2017	CALLED BY ISSUE at 101.8.....	42,000	43,052	42,788	42,788		(265)		(265)				0	1,562	319
37045V	AK	6		10/06/2017	VARIOUS.....	10/25/2017	VARIOUS.....	3,000,000	3,515,710	3,494,180	3,513,863		(1,847)		(1,847)			(19,683)	(19,683)	79,200	55,367
37045X	BT	2		04/13/2017	MERRILL LYNCH.....	07/14/2017	VARIOUS.....	2,000,000	2,020,960	2,028,790	2,020,650		(310)		(310)			8,140	8,140	42,896	22,233
38137L	AU	3		02/01/2017	MORGAN STANLEY.....	12/05/2017	CALLED BY ISSUE at 100.0.....	7,500,000	7,500,000	7,500,000	7,500,000				0				0	207,474	
38137L	AW	9		02/01/2017	MORGAN STANLEY.....	12/05/2017	CALLED BY ISSUE at 100.0.....	10,000,000	10,000,000	10,000,000	10,000,000				0				0	369,910	
38141G	FD	1		10/30/2017	GOLDMAN SACHS GROUP INC.....	11/22/2017	THE GOLDMAN SACHS GROUP.....	2,306,000	3,048,163	3,063,798	3,046,462		(1,701)		(1,701)			17,336	17,336	24,213	12,971
38148B	AD	0		10/18/2017	THE GOLDMAN SACHS GROUP.....	11/02/2017	MIZUHO NY DESK.....	3,000,000	3,000,000	3,007,500	3,000,000				0			7,500	7,500	694	
391164	AJ	9		03/06/2017	GOLDMAN SACHS.....	07/19/2017	CALLED BY ISSUE at 101.0.....	250,000	249,045	252,500	252,500		3,455		3,455				0	3,521	
391164	AK	6		03/06/2017	GOLDMAN SACHS.....	07/19/2017	CALLED BY ISSUE at 101.0.....	50,000	49,935	50,500	50,500		565		565				0	876	
404119	BR	9		04/11/2017	MERRILL LYNCH.....	09/27/2017	MERRILL LYNCH.....	1,000,000	1,035,750	1,057,500	1,034,095		(1,655)		(1,655)			23,405	23,405	35,535	11,347
41161X	AD	8		01/26/2017	MORGAN STANLEY.....	12/19/2017	MBS PAYMENT.....	1,351,553	196,899	110,973	71,080		(85,926)		(85,926)				0	8,911	439
413875	AT	2		06/29/2017	CITIGROUP GLOBAL MARKETS.....	10/11/2017	STIFEL NICOLAUS & CO.....	20,000	22,709	23,025	22,696		(14)		(14)			329	329	466	191
416518	AB	2		02/22/2017	VARIOUS.....	08/11/2017	WELLS FARGO SECURITIES LLC.....	564,000	625,335	628,646	620,096		(5,239)		(5,239)			8,550	8,550	24,168	10,599
418056	AV	9		09/08/2017	BANK AMERICA.....	09/19/2017	VARIOUS.....	260,000	259,672	258,830	259,673				0			(843)	(843)	119	
421924	BK	6		03/07/2017	JEFFERIES & CO.....	05/03/2017	JEFFERIES & CO.....	1,245,000	1,269,900	1,277,681	1,268,980		(920)		(920)			8,701	8,701	37,186	25,652
42824C	AW	9		02/22/2017	VARIOUS.....	03/24/2017	VARIOUS.....	6,500,000	6,799,120	6,656,400	6,795,955		(3,165)		(3,165)			(139,555)	(139,555)	142,355	104,448
428291	AN	8		02/13/2017	BANK AMERICA.....	05/17/2017	BANK AMERICA.....	140,000	139,383	143,973	139,396		13		13			4,577	4,577	1,475	
431466	A*	2		10/02/2017	DIRECT.....	10/02/2017	DIRECT.....								0				0	(18,375)	
436440	AK	7		10/04/2017	GOLDMAN SACHS.....	10/30/2017	JEFFERIES & COMPANY.....	1,000,000	1,000,000	1,016,250	1,000,000				0			16,250	16,250	2,552	
46849L	SS	1		01/24/2017	CREDIT SUISSE FIRST BOSTON.....	01/25/2017	DB CLEARING SERVICE.....	2,000,000	1,998,500	2,001,360	1,998,500				0			2,860	2,860		
478160	CG	7		02/28/2017	J P MORGAN.....	11/06/2017	BARCLAYS AMERICAN.....	3,000,000	2,993,010	3,175,890	2,993,097		87		87			182,793	182,793	76,563	
478160	CM	4		11/08/2017	J.P. MORGAN.....	12/01/2017	GOLDMAN SACHS.....	70,000	69,736	70,161	69,737		1		1			424	424	170	
49446R	AT	6		08/01/2017	WELLS FARGO FINANCIAL US.....	08/02/2017	J.P. MORGAN.....	2,000,000	1,985,180	2,000,920	1,985,180				0			15,740	15,740		
49446R	AU	3		08/01/2017	MERRILL LYNCH.....	08/01/2017	JANNEY MONTGOMERY SCOTT.....	1,000,000	998,430	999,610	998,430				0			1,180	1,180		
501044	DK	4		07/17/2017	MIZUHO SECURITIES.....	11/30/2017	VARIOUS.....	40,000	39,710	39,861	39,712		1		1			149	149	655	
524660	AY	3		11/14/2017	J.P. MORGAN.....	12/04/2017	VARIOUS.....	130,000	129,143	129,141	129,145		2		2			(5)	(5)	134	
55336V	AK	6		02/07/2017	CITI.....	02/14/2017	VARIOUS.....	110,000	109,817	109,746	109,818				0			(72)	(72)	79	
55336V	AL	4		02/07/2017	CITI.....	02/23/2017	VARIOUS.....	40,000	39,722	40,464	39,722				0			742	742	78	
55342U	AR	7		09/07/2017	J.P. MORGAN.....	09/19/2017	KEYBANC CAPITAL MARKETS.....	1,000,000	1,000,000	1,016,250	1,000,000				0			16,250	16,250		
570535	AS	5		10/30/2017	MARKEL CORP.....	10/30/2017	SUNTRUST CAPITAL MARKETS AN.....	2,000,000	1,995,660	1,998,320	1,995,660				0			2,660	2,660		
570535	AS	3		10/30/2017	WELLS FARGO SECURITIES.....	10/30/2017	WELLS FARGO SECURITIES.....	1,000,000	993,830	996,990	993,830				0			3,160	3,160		
57061*	AS	5		02/01/2017	DIRECT.....	06/05/2017	CALLED BY ISSUE at 100.0.....	54,162	53,620	54,162	54,162		542		542				0	1,776	
57061*	AT	3		04/05/2017	DIRECT.....	06/05/2017	CALLED BY ISSUE at 100.0.....	149,328	147,835	149,328	149,328		1,493		1,493				0	2,798	
589929	2V	9		05/03/2017	MORGAN STANLEY.....	08/25/2017	MBS PAYMENT.....	587,942	296,360	21,124	21,124		(275,236)		(275,236)				0	6,497	688
59217G	CK	3		09/12/2017	J P MORGAN.....	11/10/2017	J P MORGAN.....	2,000,000	1,996,060	1,967,380	1,996,112		52		52			(28,732)	(28,732)	9,167	
59408T	AA	8		10/05/2017	J.P. MORGAN.....	10/10/2017	GOLDMAN SACHS.....	160,000	159,213	160,939	159,213				0			1,726	1,726		
594918	BZ	6		01/30/2017	HSBC SECURITIES LIMITED.....	09/20/2017	VARIOUS.....	550,000	548,807	582,523	548,819		12		12			33,704	33,704	7,022	
61690Q	AS	8		01/11/2017	SANDLER ONEILL.....	12/07/2017	SANDLER O'NEILL + PARTNERS.....	2,000,000	1,667,500	1,724,000	1,694,309		26,809		26,809			29,691	29,691	79,321	3,676
61945C	AF	0		11/08/2017	GOLDMAN SACHS.....	12/12/2017	VARIOUS.....	320,000	319,971	317,890	319,972				0			(2,082)	(2,082)	693	
63860H	AH	2		04/20/2017	AMHERST SECURITIES GROUP.....	07/28/2017	VARIOUS.....	4,277,526	897,969	1,406,726	826,109		(71,860)		(71,860)			580,617	580,617	16,831	
64072T	AA	3		04/28/2017	BARCLAYS AMERICAN.....	08/03/2017	VARIOUS.....	1,000,000	1,206,250	1,219,750	1,178,381		(27,869)		(27,869)			41,369	41,369	59,631	32,625

SCHEDULE D - PART 5

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

E15.5

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
654748	AD	4	NAROT 2013-A A4.....	..	01/25/2017	CREDIT SUISSE.....	05/01/2017	MBS PAYMENT.....	840,797	840,206	840,798	840,798	.....	.....591	.....	.....591	.....	.....	.....	.....0	1,417	193
655664	AR	1	NORDSTROM INC.....	..	02/01/2017	VARIOUS.....	03/06/2017	BANK AMERICA.....	1,930,000	1,837,154	1,847,184	1,837,324	.....	.....170	.....	.....170	.....	.....	.....9,860	9,860	14,475	4,142
665859	AS	3	NORTHERN TRUST CORP.....	..	05/03/2017	BANK AMERICA.....	10/16/2017	VARIOUS.....	160,000	160,000	161,894	160,000	.....	.....	.....	.....0	.....	.....	.....1,894	1,894	1,070	.....
666807	BN	1	NORTHROP GRUMMAN CORP.....	..	10/10/2017	J.P. MORGAN.....	10/13/2017	GOLDMAN SACHS.....	2,000,000	1,998,940	2,015,520	1,998,944	.....	.....4	.....	.....4	.....	.....	.....16,576	16,576	722	.....
68087*	AB	9	OLIVER STREET DERM - REVOLVER.....	..	12/14/2017	DIRECT.....	12/18/2017	VARIOUS.....	664,615	664,616	664,616	664,616	.....	.....	.....	.....0	.....	.....	.....0	0	8,441	.....
681936	BK	5	OMEGA HLTHCARE INVESTORS.....	..	03/28/2017	J.P. MORGAN.....	04/18/2017	SUNTRUST ROBINSON HUMPHREY.....	2,000,000	1,979,560	2,004,980	1,979,657	.....	.....97	.....	.....97	.....	.....	.....25,323	25,323	4,486	.....
68383N	DB	6	OPMAC 2005-5 M1.....	..	04/06/2017	MORGAN STANLEY.....	09/11/2017	STORM HARBOUR SECURITIES.....	4,369,589	2,261,263	3,487,479	2,289,667	.....	.....28,404	.....	.....28,404	.....	.....	.....1,197,812	1,197,812	31,675	2,570
69394@	AA	5	PT INTERMEDIATE HOLDINGS - REVOLVER	..	11/29/2017	DIRECT.....	12/07/2017	VARIOUS.....	1,090,936	1,090,937	1,090,936	1,090,937	.....	.....	.....	.....0	.....	.....	.....0	0	17,880	.....
71681#	AG	8	PETVET CARE CENTERS - DDTL.....	..	04/03/2017	DIRECT.....	06/08/2017	CALLED BY ISSUE at 100.0.....	1,141,470	1,136,603	1,141,471	1,141,471	.....	.....4,868	.....	.....4,868	.....	.....	.....0	0	45,151	.....
71681#	AL	7	PET VET CARE CENTERS - REVOLVER	..	11/20/2017	DIRECT.....	11/27/2017	CALLED BY ISSUE at 100.0.....	671,156	671,156	671,156	671,156	.....	.....	.....	.....0	.....	.....	.....0	0	1,224	.....
737446	AL	8	POST HOLDINGS INC.....	..	04/24/2017	BARCLAYS AMERICAN.....	04/28/2017	MORGAN STANLEY.....	1,000,000	1,035,000	1,045,000	1,034,944	.....	.....(56)	.....	.....(56)	.....	.....	.....10,056	10,056	12,069	11,153
737446	AM	6	POST HOLDINGS INC.....	..	04/21/2017	MERRILL LYNCH.....	04/28/2017	MERRILL LYNCH.....	1,000,000	1,030,000	1,038,750	1,029,961	.....	.....(39)	.....	.....(39)	.....	.....	.....8,789	8,789	12,618	11,500
742718	FB	0	PROCTER & GAMBLE CO/THE.....	..	10/23/2017	HSBC SECURITIES LIMITED.....	12/01/2017	BARCLAYS AMERICAN.....	130,000	128,309	129,518	128,312	.....	.....4	.....	.....4	.....	.....	.....1,205	1,205	506	.....
747525	AR	4	QUALCOMM INC.....	..	05/19/2017	GOLDMAN SACHS.....	06/02/2017	VARIOUS.....	3,000,000	2,995,170	3,005,420	2,995,199	.....	.....29	.....	.....29	.....	.....	.....10,221	10,221	2,383	.....
747525	AS	2	QUALCOMM INC.....	..	05/19/2017	GOLDMAN SACHS.....	05/30/2017	MORGAN STANLEY.....	500,000	500,000	501,650	500,000	.....	.....	.....	.....0	.....	.....	.....1,650	1,650	180	.....
747525	AT	0	QUALCOMM INC.....	..	05/19/2017	GOLDMAN SACHS.....	06/02/2017	VARIOUS.....	3,000,000	2,991,360	2,999,800	2,991,384	.....	.....24	.....	.....24	.....	.....	.....8,417	8,417	1,853	.....
747525	AV	5	QUALCOMM INC.....	..	05/19/2017	GOLDMAN SACHS.....	12/01/2017	VARIOUS.....	2,150,000	2,149,656	2,168,122	2,149,656	.....	.....	.....	.....0	.....	.....	.....18,466	18,466	5,584	.....
74957M	AL	3	RGIS SERVICES LLC.....	..	05/11/2017	DIRECT.....	12/01/2017	VARIOUS.....	5,204,258	5,074,152	5,098,252	5,098,252	.....	.....24,100	.....	.....24,100	.....	.....	.....0	0	293,545	.....
75975#	AB	5	RELADYNE - REVOLVER.....	..	03/13/2017	DIRECT.....	07/28/2017	VARIOUS.....	101,043	101,043	101,043	101,043	.....	.....	.....	.....0	.....	.....	.....0	0	1,271	.....
774341	AJ	0	ROCKWELL COLLINS INC.....	..	03/28/2017	WELLS FARGO SECURITIES LLC.....	07/28/2017	VARIOUS.....	970,000	967,206	989,721	967,296	.....	.....89	.....	.....89	.....	.....	.....22,425	22,425	8,396	.....
785592	AR	7	SABINE PASS LIQUEFACTION.....	..	03/13/2017	GOLDMAN SACHS.....	05/12/2017	EXCHANGE.....	210,000	212,997	212,960	212,960	.....	.....(37)	.....	.....(37)	.....	.....	.....0	0	1,663	29
785592	AS	5	SABINE PASS LIQUEFACTION.....	..	05/12/2017	EXCHANGE.....	05/18/2017	MORGAN STANLEY.....	210,000	212,960	225,065	212,961	.....	.....1	.....	.....1	.....	.....	.....12,104	12,104	1,983	1,663
78652@	AB	1	SAFEWORKS HOLDINGS.....	..	07/31/2017	DIRECT.....	07/31/2017	DIRECT.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	26,250	.....
797440	BV	5	SAN DIEGO G & E.....	..	06/05/2017	GOLDMAN SACHS.....	12/01/2017	WELLS FARGO SECURITIES LLC.....	200,000	199,108	207,314	199,115	.....	.....7	.....	.....7	.....	.....	.....8,199	8,199	3,688	.....
80874Y	AV	2	SCIENTIFIC GAMES INTERNA.....	..	02/21/2017	BARCLAYS AMERICAN.....	03/27/2017	EXCHANGE.....	2,000,000	2,125,000	2,122,965	2,122,965	.....	.....(2,035)	.....	.....(2,035)	.....	.....	.....0	0	33,444	20,611
824348	AW	6	SHERWIN-WILLIAMS CO.....	..	05/02/2017	CREDIT SUISSE.....	05/12/2017	BNP PARIBAS - LONDON.....	3,000,000	2,989,110	3,006,480	2,989,113	.....	.....3	.....	.....3	.....	.....	.....17,367	17,367	288	.....
84611W	AB	0	SURGERY CENTER HOLDINGS.....	..	06/19/2017	JEFFERIES & CO.....	06/20/2017	JEFFERIES & CO.....	1,000,000	1,000,000	1,012,500	1,000,000	.....	.....	.....	.....0	.....	.....	.....12,500	12,500	.....	.....
853496	AA	5	STANDARD INDUSTRIES INC.....	..	10/04/2017	MERRILL LYNCH.....	12/18/2017	TENDER OFFER.....	2,000,000	2,066,250	2,061,760	2,057,883	.....	.....(8,367)	.....	.....(8,367)	.....	.....	.....3,877	3,877	35,021	14,521
87248N	AA	6	THC ESCROW CORP III.....	..	06/06/2017	VARIOUS.....	07/14/2017	VARIOUS.....	2,224,000	2,225,390	2,230,944	2,225,384	.....	.....(6)	.....	.....(6)	.....	.....	.....5,560	5,560	6,429	.....
87248N	AC	2	THC ESCROW CORP III.....	..	06/06/2017	VARIOUS.....	07/20/2017	VARIOUS.....	1,750,000	1,750,000	1,767,500	1,750,000	.....	.....	.....	.....0	.....	.....	.....17,500	17,500	9,147	0
87248N	AE	8	THC ESCROW CORP III.....	..	06/06/2017	BARCLAYS AMERICAN.....	07/14/2017	J.P. MORGAN.....	1,250,000	1,248,750	1,250,313	1,248,789	.....	.....39	.....	.....39	.....	.....	.....1,523	1,523	8,507	.....
87286*	AA	0	T5 MERGER CORP REVOLVER.....	..	03/02/2017	DIRECT.....	03/31/2017	CALLED BY ISSUE at 100.0.....	152,865	152,865	152,865	152,865	.....	.....	.....	.....0	.....	.....	.....0	0	1,096	.....
87319@	AF	8	TA MHI BUYER - TL 4.....	..	03/17/2017	DIRECT.....	04/28/2017	CALLED BY ISSUE at 100.0.....	934,263	927,256	934,263	934,263	.....	.....7,007	.....	.....7,007	.....	.....	.....0	0	21,645	.....
87814*	AC	7	THE TEACHING COMPANY REVOLVER	..	04/20/2017	DIRECT.....	08/11/2017	VARIOUS.....	94,510	94,511	94,511	94,511	.....	.....	.....	.....0	.....	.....	.....0	0	3,044	.....
878237	AH	9	TECH DATA CORP.....	..	01/24/2017	BANK AMERICA.....	02/10/2017	RBC CAPITAL MARKETS SECURITIES - US	310,000	309,482	310,592	309,482	.....	.....	.....	.....0	.....	.....	.....1,110	1,110	597	.....
88033G	CR	9	TENET HEALTHCARE CORP.....	..	06/05/2017	BARCLAYS AMERICAN.....	06/26/2017	VARIOUS.....	888,000	888,000	892,440	888,000	.....	.....	.....	.....0	.....	.....	.....4,440	4,440	1,711	.....
893574	AH	6	TRANSCONT GAS PIPE LINE.....	..	01/09/2017	EXCHANGE.....	06/06/2017	STIFEL NICOLAUS & CO.....	210,000	270,619	276,091	268,408	.....	.....(2,211)	.....	.....(2,211)	.....	.....	.....7,683	7,683	14,104	7,235
91324P	DE	9	UNITEDHEALTH GROUP INC.....	..	10/18/2017	CITIGROUP GLOBAL MARKETS INC.....	10/19/2017	MIZUHO NY DESK.....	5,000,000	4,958,150	4,977,750	4,958,150	.....	.....	.....	.....0	.....	.....	.....19,600	19,600	.....	.....
91324P	DF	6	UNITEDHEALTH GROUP INC.....	..	10/18/2017	CITIGROUP GLOBAL MARKETS INC.....	10/19/2017	LLC	1,000,000	990,760	995,550	990,760	.....	.....	.....	.....0	.....	.....	.....4,790	4,790	.....	.....
92343V	BT	0	VERIZON COMMUNICATIONS.....	..	11/07/2017	VARIOUS.....	12/15/2017	TENDER OFFER.....	2,280,000	2,806,240	2,832,420	2,805,055	.....	.....(1,185)	.....	.....(1,185)	.....	.....	.....27,365	27,365	75,016	54,478

SCHEDULE D - PART 5

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

E15.6

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92343V	DU	5	F o r e i g n	03/21/2017	VARIOUS.....	04/27/2017	GOLDMAN SACHS.....	80,000	82,176	83,360	82,170	.....	.....(7)	.....	.....(7)	.....	.....	.....1,190	1,190	537	71
92343V	DV	3		05/03/2017	VARIOUS.....	07/26/2017	VARIOUS.....	350,000	368,099	380,725	368,064	.....	.....(36)	.....	.....(36)	.....	.....	.....12,661	12,661	4,751	1,731
92343V	DY	7		03/13/2017	MORGAN STANLEY.....	03/17/2017	VARIOUS.....	4,000,000	3,970,240	4,011,560	3,970,264	.....	.....24	.....	.....24	.....	.....	.....41,296	41,296	1,661	.....
92343V	EA	8	F o r e i g n	08/01/2017	MURIEL SIEBERT.....	10/12/2017	GOLDMAN SACHS ASSET MANAGEMENT LTD.....	2,000,000	1,994,360	2,048,460	1,994,405	.....	.....45	.....	.....45	.....	.....	.....54,055	54,055	16,500	.....
92553P	AQ	5		04/11/2017	BANK AMERICA.....	06/05/2017	TENDER OFFER.....	30,000	27,452	28,941	27,460	.....	.....8	.....	.....8	.....	.....	.....1,481	1,481	691	496
92826C	AJ	1		09/06/2017	VARIOUS.....	12/01/2017	HSBC SECURITIES LIMITED.....	320,000	319,175	323,155	319,180	.....	.....4	.....	.....4	.....	.....	.....3,976	3,976	2,725	.....
928563	AA	3	F o r e i g n	08/16/2017	J.P. MORGAN.....	08/16/2017	STIFEL NICOLAUS & CO.....	1,000,000	998,700	999,580	998,700	.....	.....1	.....	.....0	.....	.....	.....880	880	82	.....
928563	AB	1		08/16/2017	J.P. MORGAN.....	08/17/2017	CREDIT SUISSE.....	1,000,000	997,920	998,800	997,921	.....	.....1	.....	.....1	.....	.....	.....879	879	82	.....
942683	AH	6		04/27/2017	BARCLAYS AMERICAN.....	05/30/2017	TENDER OFFER.....	10,000	9,933	10,480	9,933	.....	.....	.....	.....0	.....	.....	.....547	547	76	40
949746	SA	0	F o r e i g n	02/22/2017	BNP PARIBAS - LONDON.....	05/11/2017	WELLS FARGO SECURITIES LLC.....	2,195,000	2,146,073	2,160,648	2,148,391	.....	.....2,317	.....	.....2,317	.....	.....	.....12,257	12,257	14,085	3,969
98310W	AM	0		03/14/2017	SUMRIDGE PARTNERS.....	09/26/2017	J P MORGAN.....	1,200,000	1,266,120	1,264,764	1,262,577	.....	.....(3,543)	.....	.....(3,543)	.....	.....	.....2,187	2,187	60,690	28,220
98310W	AP	3		03/16/2017	J P MORGAN.....	09/26/2017	WELLS FARGO SECURITIES LLC.....	4,000,000	3,992,720	4,051,360	3,993,234	.....	.....514	.....	.....514	.....	.....	.....58,126	58,126	86,228	.....
983919	AJ	0	F o r e i g n	05/24/2017	J.P. MORGAN.....	06/28/2017	RBC CAPITAL MARKETS SECURITIES - US.....	340,000	339,616	341,472	339,620	.....	.....4	.....	.....4	.....	.....	.....1,852	1,852	836	.....
98978V	AL	7		09/05/2017	BARCLAYS AMERICAN.....	09/05/2017	SEAPORT GROUP.....	1,000,000	994,440	997,170	994,440	.....	.....	.....	.....0	.....	.....	.....2,730	2,730	.....	.....
98978V	AM	5		09/05/2017	BARCLAYS AMERICAN.....	09/05/2017	MORGAN STANLEY.....	1,000,000	994,080	996,160	994,080	.....	.....	.....	.....0	.....	.....	.....2,080	2,080	.....	.....
AFFINI	ON	1	F o r e i g n	05/09/2017	DIRECT.....	12/20/2017	VARIOUS.....	24,715,850	24,060,313	24,173,824	24,109,592	.....	.....48,994	.....	.....48,994	.....	.....	.....64,232	64,232	866,030	.....
ALLARR	EV	7		10/02/2017	DIRECT.....	10/02/2017	VARIOUS.....	69,306	69,307	69,307	69,307	.....	.....	.....	.....0	.....	.....	.....0	0	15	.....
AMERDE	NT	5		03/24/2017	DIRECT.....	12/20/2017	DIRECT.....	2,500,000	2,468,750	2,470,853	2,470,853	.....	.....2,103	.....	.....2,103	.....	.....	.....0	0	176,629	.....
AMERIC	AN	1	F o r e i g n	04/25/2017	DIRECT.....	12/20/2017	VARIOUS.....	809,458	795,293	798,732	798,732	.....	.....3,439	.....	.....3,439	.....	.....	.....0	0	61,265	.....
AVANTI	PP	8		06/21/2017	DIRECT.....	12/20/2017	DIRECT.....	8,102,421	8,102,421	8,102,421	8,102,421	.....	.....	.....	.....0	.....	.....	.....0	0	172,176	.....
BL2295	19	6		10/03/2017	DIRECT.....	10/03/2017	DIRECT.....	2,800,000	2,520,000	2,547,127	2,547,431	.....	.....27,431	.....	.....27,431	.....	.....	.....(100,303)	(100,303)	190,699	.....
BL2441	43	6	F o r e i g n	09/07/2017	JEFFERIES & CO.....	09/13/2017	JEFFERIES & CO.....	1,000,000	997,500	1,005,000	997,516	.....	.....16	.....	.....16	.....	.....	.....7,484	7,484	.....	.....
BL2480	43	4		08/31/2017	JEFFERIES & CO.....	10/25/2017	JEFFERIES & CO.....	1,327,433	1,324,115	1,323,606	1,324,309	.....	.....194	.....	.....194	.....	.....	.....(703)	(703)	8,232	.....
BL2480	45	9		08/31/2017	JEFFERIES & CO.....	10/17/2017	JEFFERIES & CO.....	893,617	884,681	891,848	884,979	.....	.....298	.....	.....298	.....	.....	.....6,870	6,870	8,920	.....
C7236#	AC	8	F o r e i g n	07/28/2017	DIRECT.....	08/04/2017	VARIOUS.....	721,688	721,688	721,688	721,688	.....	.....	.....	.....0	.....	.....	.....0	0	5,536	.....
DEXMED	IA	8		06/30/2017	DIRECT.....	12/20/2017	VARIOUS.....	3,250,499	3,250,499	3,250,499	3,250,499	.....	.....	.....	.....0	.....	.....	.....0	0	178,290	.....
G7366*	AB	2		10/30/2017	DIRECT.....	12/29/2017	CALLED BY ISSUE at 100.0.....	699,930	697,487	699,930	699,930	.....	.....2,443	.....	.....2,443	.....	.....	.....0	0	23,194	.....
GRACEL	ND	3	F o r e i g n	03/17/2017	DIRECT.....	11/14/2017	VARIOUS.....	21,579	21,579	21,579	21,579	.....	.....	.....	.....0	.....	.....	.....0	0	2,071	.....
KILOFI	NL	8		05/25/2017	DIRECT.....	06/09/2017	VARIOUS.....	239,171	239,171	239,171	239,171	.....	.....	.....	.....0	.....	.....	.....0	0	791	.....
LYTXIN	C0	8		08/31/2017	DIRECT.....	12/20/2017	DIRECT.....	5,113,318	4,951,396	4,957,066	4,957,066	.....	.....5,670	.....	.....5,670	.....	.....	.....0	0	103,370	.....
MODMED	IA	8	F o r e i g n	07/31/2017	DIRECT.....	12/20/2017	VARIOUS.....	8,087,836	7,839,617	7,877,042	7,877,042	.....	.....37,424	.....	.....37,424	.....	.....	.....0	0	285,380	.....
NYCWHE	EL	9		09/01/2017	DIRECT.....	09/01/2017	DIRECT.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	182,910	.....
PROJGO	RI	0		10/27/2017	DIRECT.....	12/20/2017	DIRECT.....	7,085,995	6,944,276	6,946,741	6,946,741	.....	.....2,466	.....	.....2,466	.....	.....	.....0	0	.....	.....
REALDI	NC	0	F o r e i g n	02/23/2017	DIRECT.....	12/20/2017	VARIOUS.....	174,888	169,642	170,645	170,645	.....	.....1,003	.....	.....1,003	.....	.....	.....0	0	10,947	.....
REDBOX	HB	3		10/20/2017	DIRECT.....	12/20/2017	VARIOUS.....	7,355,769	7,186,657	7,191,995	7,191,995	.....	.....5,338	.....	.....5,338	.....	.....	.....0	0	61,263	.....
SOFSSR	03	6		03/23/2017	DIRECT.....	05/31/2017	CALLED BY ISSUE at 100.0.....	2,698,803	2,698,803	2,698,803	2,698,803	.....	.....	.....	.....0	.....	.....	.....0	0	82,744	.....
TPCOMP	DD	8	F o r e i g n	07/03/2017	DIRECT.....	07/05/2017	DIRECT.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	36,620	.....
VIVSOL	AR	0		02/07/2017	DIRECT.....	12/20/2017	VARIOUS.....	863,379	863,380	863,380	863,380	.....	.....	.....	.....0	.....	.....	.....0	0	55,301	.....
WILTBR	ND	6		05/15/2017	DIRECT.....	12/20/2017	VARIOUS.....	5,508,690	5,398,517	5,440,274	5,440,274	.....	.....41,758	.....	.....41,758	.....	.....	.....0	0	250,221	.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000 00 0	EMCM 02-1.....	..		04/13/2017	STORM HARBOUR SECURITIES.....	06/01/2017	STORM HARBOUR SECURITIES.....	10,000,000	3,400,000	4,000,000	3,265,813			(134,187)				734,187	734,187		
01626P AH 9	ALIMENTATION COUCHE-TARD.....	A		07/19/2017	VARIOUS.....	07/26/2017	VARIOUS.....	5,140,000	5,133,112	5,173,645	5,133,114			2				40,531	40,531	493	
01626P AJ 5	ALIMENTATION COUCHE-TARD.....	A		07/19/2017	MITSUBISHI UFJ SECURITIES USA.....	07/20/2017	VARIOUS.....	15,000,000	14,986,050	15,046,850	14,986,050					0		60,800	60,800		
11271L AB 8	BROOKFIELD FINANCE INC.....	A		09/11/2017	DEUTSCHE BANK.....	09/12/2017	VARIOUS.....	40,000	39,688	40,070	39,688					0		382	382		
15135U AN 9	CENOVUS ENERGY INC.....	A		07/06/2017	CREDIT SUISSE.....	10/27/2017	MORGAN STANLEY.....	60,000	55,913	60,893	55,959			46		46		4,934	4,934	1,785	823
68245X AE 9	1011778 BC / NEW RED FIN.....	A		08/08/2017	J.P. MORGAN.....	10/30/2017	VARIOUS.....	5,000,000	5,000,000	5,070,000	5,000,000					0		70,000	70,000	14,028	
EASYHO ME 5	EASYHOME LTD.....	..		03/30/2017	DIRECT.....	11/02/2017	CALLED BY ISSUE at 100.0.....	382,462	360,522	374,029	360,522					0	13,507		13,507	22,179	
01609W AT 9	ALIBABA GROUP HOLDING.....	D		11/29/2017	MORGAN STANLEY.....	11/30/2017	CITIGROUP GLOBAL MARKETS.....	460,000	457,222	457,953	457,222					0		731	731		
					RBC CAPITAL MARKETS SECURITIES - US																
034863 AS 9	ANGLO AMERICAN CAPITAL.....	D		09/06/2017		09/07/2017	MIZUHO SECURITIES.....	1,000,000	999,450	1,010,610	999,450					0		11,160	11,160		
03764U AL 7	APID 2013-16A C.....	D		01/12/2017	SANDLER ONEILL.....	06/19/2017	MBS PAYMENT.....	1,500,000	1,490,250	1,500,000	1,500,000		9,750		9,750			0	43,058	15,651	
03765F AW 5	APID 2014-19A DR.....	..		02/06/2017	MERRILL LYNCH.....	11/16/2017	CALLED BY ISSUE at 100.0.....	6,500,000	6,500,000	6,500,000	6,500,000					0		0	224,703		
06738E AV 7	BARCLAYS PLC.....	D		01/03/2017	BARCLAYS AMERICAN.....	01/04/2017	WELLS FARGO SECURITIES LLC.....	200,000	199,814	204,134	199,814					0		4,320	4,320		
2027A0 JN 0	COMMONWEALTH BANK AUST.....	D		07/06/2017	GOLDMAN SACHS.....	12/01/2017	VARIOUS.....	350,000	348,709	354,623	348,717		9		9			5,906	5,906	5,227	
21987B AW 8	CODELCO INC.....	D		07/25/2017	HSBC SECURITIES LIMITED.....	08/01/2017	STIFEL NICOLAUS & CO.....	410,000	402,772	407,214	402,774		3		3			4,440	4,440	63	
234064 AB 9	DAIWA SECURITIES GROUP.....	D		04/12/2017	J.P. MORGAN.....	05/22/2017	VARIOUS.....	410,000	410,000	413,850	410,000					0		3,850	3,850	1,102	
30251G AU 1	FMG RESOURCES AUG 2006.....	D		05/09/2017	J.P. MORGAN.....	05/10/2017	SEAPORT GROUP.....	500,000	500,000	500,625	500,000					0		625	625	198	
	GE CAPITAL INTERNATIONAL FUNDING CO UNLI																				
36164Q NA 2		D		10/26/2017	VARIOUS.....	12/06/2017	VARIOUS.....	5,290,000	5,682,595	5,674,585	5,681,931			(664)		(664)		(7,345)	(7,345)	114,969	103,326
470474 AG 2	JTWN 2014-4A C.....	..		01/27/2017	GOLDMAN SACHS.....	11/16/2017	CALLED BY ISSUE at 100.0.....	2,010,000	1,942,163	2,010,000	2,010,000		67,838		67,838			0	79,214	3,788	
478375 AU 2	JOHNSON CONTROLS INTL PL.....	D		02/02/2017	CITI.....	06/21/2017	VARIOUS.....	110,000	108,997	115,763	109,002		6		6			6,761	6,761	1,506	
50247V AC 3	LYB INTL FINANCE BV.....	D		04/06/2017	WELLS FARGO SECURITIES LLC.....	08/02/2017	UBS SECURITIES.....	1,000,000	1,012,780	1,091,130	1,012,728		(52)		(52)			78,402	78,402	19,229	3,521
					RBC CAPITAL MARKETS SECURITIES - US																
81180W AU 5	SEAGATE HDD CAYMAN.....	D		01/31/2017	MORGAN STANLEY.....	04/26/2017		500,000	498,850	500,125	498,906		56		56			1,219	1,219	5,060	
83609G AJ 4	SNDPT 2015-2A D.....	..		01/19/2017	SANDLER ONEILL.....	10/20/2017	MBS PAYMENT.....	3,000,000	2,998,125	3,000,000	3,000,000		1,875		1,875			0	107,276	1,527	
87938W AU 7	TELEFONICA EMISIONES SAU.....	D		04/24/2017	VARIOUS.....	06/06/2017	VARIOUS.....	1,150,000	1,154,539	1,165,817	1,154,534		(5)		(5)			11,282	11,282	1,977	1,086
					RBC CAPITAL MARKETS SECURITIES - US																
88167A AE 1	TEVA PHARMACEUTICALS NE.....	D		09/06/2017	VARIOUS.....	11/02/2017		190,000	174,829	163,510	175,093		264		264			(11,582)	(11,582)	3,574	2,458
BL0926 81 8	PINNACLE HOLDCO SARL.....	D		05/03/2017	DIRECT.....	12/01/2017	VARIOUS.....	2,781,470	2,305,798	2,781,471	2,440,392		134,594		134,594			341,078	341,078	142,455	
EJ9017 50 4	JBS INVESTMENTS GMBH.....	D		06/08/2017	SANTANDER SEC CORP.....	08/30/2017	STATE STREET BANK.....	750,000	710,000	768,281	712,418		2,418		2,418			55,863	55,863	20,505	7,158
PRJCLO UD 2	EVRY.....	B		06/19/2017	DIRECT.....	07/06/2017	VARIOUS.....	3,261,167	3,127,432	3,374,341	3,127,432					0	246,909	246,909	186,611		
3899999	Total - Bonds - Industrial and Miscellaneous.....							422,560,008	403,753,047	408,258,027	403,475,116	0	(238,327)	0	(238,327)	0	260,416	4,482,607	4,743,023	6,635,589	750,395
Bonds - SVO Identified Funds																					
464288 51 3	ISHARES IBOXX H/Y CORP BOND.....	..		06/27/2017	WEEDEN & CO.....	07/13/2017	WEEDEN & CO.....	73,300,000	6,441,700	6,468,194	6,441,700					0		26,495	26,495	27,666	
8199999	Total - Bonds - SVO Identified Funds.....							XXX	6,441,700	6,468,194	6,441,700	0	0	0	0	0	0	26,495	26,495	27,666	0
8399998	Total - Bonds.....							1,107,273,135	1,093,909,748	1,102,718,245	1,093,757,120	0	(87,865)	0	(87,865)	0	(324,309)	9,220,395	8,896,086	11,469,015	2,691,183
Preferred Stocks - Industrial and Miscellaneous																					
373334 11 9	GEORGIA POWER COMPANY.....	..		05/03/2017	BARCLAYS AMERICAN.....	10/24/2017	CALLED BY ISSUE at 100.0.....	10,300,000	1,044,163	1,030,000	1,044,163					0		(14,163)	(14,163)	33,475	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....							1,044,163	1,030,000	1,044,163	1,044,163	0	0	0	0	0	0	(14,163)	(14,163)	33,475	0
8999998	Total - Preferred Stocks.....							1,044,163	1,030,000	1,044,163	1,044,163	0	0	0	0	0	0	(14,163)	(14,163)	33,475	0
Common Stocks - Industrial and Miscellaneous																					
18383M 65 4	GUGGENHEIM ENHANCED SHORT DU.....	..		09/06/2017	VARIOUS.....	12/13/2017	VARIOUS.....	537,436,000	27,011,500	27,003,164	27,011,500					0		(8,337)	(8,337)	76,510	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29273R 10 9	ENERGY TRANSFER PARTNERS LP.....		..	04/21/2017	WEEDEN & CO.....	05/01/2017	CORPORATE ACTIONS.....	94,640.000	3,320,600	3,398,522	3,320,600	.....	.....	.....	.....0	.....	.....	.....77,922	77,922	.....	.....
38173M 10 2	GOLUB CAPITAL BDC INC.....		..	07/06/2017	DIVIDEND REINVESTMENT.....	10/18/2017	WELLS FARGO SECURITIES LLC.....	3,307.000	60,187	63,065	60,187	.....	.....	.....	.....0	.....	.....	.....2,877	2,877	1,058	.....
69423W 88 9	PACIFIC EXPLORATION & PROD.....		C	02/01/2017	CORPORATE ACTIONS.....	06/14/2017	EXCHANGE.....	2,166.000	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								30,392,287	30,464,751	30,392,287	0	0	0	0	0	0	72,462	72,462	77,568	0
9799998.	Total - Common Stocks.....								30,392,287	30,464,751	30,392,287	0	0	0	0	0	0	72,462	72,462	77,568	0
9899999.	Total - Preferred and Common Stocks.....								31,436,450	31,494,751	31,436,450	0	0	0	0	0	0	58,299	58,299	111,043	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								...1,125,346,198	...1,134,212,996	...1,125,193,570	0	(87,865)	0	(87,865)	0	(324,309)	..9,278,694	..8,954,385	11,580,058	2,691,183

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2		3	4	5	6	7	8	9	10	Stock of Such Company		
											Owned by Insurer on Statement Date		
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company		Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	11	12	
											Number of Shares	% of Outstanding	
Common Stocks - Parent													
247131	2#	1	DELPHI FINANCIAL GROUP, INC.....		00000.....	13-3427277.....	2ciB3Z	NO	N/A.....	72,245,009		36.000	3.2
1099999. Total - Common Stocks - Parent.....								0	72,245,009	0	XXX	XXX	
Common Stocks - U.S. Life Insurer													
33615*	10	8	FIRST RELIANCE STANDARD LIFE INS CO.....		71005.....	13-3176850.....	2ciB1Z	NO	N/A.....	61,243,282		100,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer.....								0	61,243,282	0	XXX	XXX	
1899999. Total - Common Stocks.....								0	133,488,291	0	XXX	XXX	
1999999. Total - Preferred and Common Stock.....								0	133,488,291	0	XXX	XXX	

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$. 1,035,727,745.

2. Total amount of intangible assets nonadmitted \$. 0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																			
FED HOME LN DISCOUNT NT.....	@.....	..	12/27/2017.	VARIOUS.....	01/24/2018.	6,095,066	.....	.....2,961	.....	.....	.....6,100,000	6,092,105	.....	.....	.....	.....1.267	N/A.....	.....	.....
FED HOME LN DISCOUNT NT.....	@.....	..	12/20/2017.	CREDIT SUISSE.....	02/13/2018.	2,246,612	.....	.....944	.....	.....	.....2,250,000	2,245,669	.....	.....	.....	.....1.262	N/A.....	.....	.....
QUAKERTOWN PA GEN AUT.....		..	07/20/2017.	PIPPER.....	07/01/2018.	100,000	.....	.....	.....	.....	.....100,000	100,000	1,872	.....	.....4.375	4.375	JJ.....	.....	.....
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....		..				8,441,678	0	3,905	0	0	8,450,000	8,437,774	1,872	0	XXX	XXX	XXX	0	0
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Commercial Mortgage-Backed Securities																			
FANNIEMAE-ACES.....		..	08/22/2017.	MURIEL SIEBERT.....	05/25/2018.	286,514	.....	.....	.....	.....	.....286,514	286,514	367	.....	.....1.532	1.209	MON..	2,172	399
2799999. U.S. Special Revenue & Special Assessment Obligations- Commercial Mortgage-Backed Securities.....		..				286,514	0	0	0	0	286,514	286,514	367	0	XXX	XXX	XXX	2,172	399
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....		..				8,728,192	0	3,905	0	0	8,736,514	8,724,288	2,239	0	XXX	XXX	XXX	2,172	399
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
EMC CORP/MA.....		..	10/18/2017.	KEYBANC CAPITAL MARKE.....	06/01/2018.	1,996,615	.....	.....1,615	.....	.....	.....2,000,000	1,995,000	3,125	.....	.....1.875	2.286	JD.....	18,750	14,479
GRUPO HIMA ADF.....		..	03/23/2017.	DIRECT.....	01/31/2018.	138,227	.....	.....	.....	.....	.....191,982	138,227	.....	.....	.....	.....38.889	MON..	.....	.....29
GRUPO HIMA LOAN B.....		..	03/23/2017.	DIRECT.....	01/31/2018.	1,861,054	.....	.....	.....	.....	.....2,584,798	1,861,054	12,178	.....	.....10.721	151.132	MON..	139,463	395
SOF RECEIVABLES 3, LLC.....		..	12/29/2017.	DIRECT.....	03/30/2018.	2,723,353	.....	.....	.....	.....	.....2,723,353	2,723,353	13,239	.....	.....5.617	5.576	MON..	226,561	.....
BM&F MARGEM GARANTIA REFEREN.....		B	12/28/2017.	ITAU.....	07/31/2018.	2,860,109	.....	.....	.....	.....(36,528)	991,285	2,896,637	.....	.....	.....	.....	MAT.....	.....	.....
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		..				9,579,358	0	1,615	0	(36,528)	8,491,418	9,614,271	28,542	0	XXX	XXX	XXX	384,774	14,903
Bonds - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
FHMS K703 A2.....		..	12/11/2017.	VARIOUS.....	05/25/2018.	1,885,913	.....	.....(5,482)	.....	.....	.....1,883,960	1,891,057	2,668	.....	.....2.699	1.657	MON..	11,157	680
3499999. Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities.....		..				1,885,913	0	(5,482)	0	0	1,883,960	1,891,057	2,668	0	XXX	XXX	XXX	11,157	680
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
SALMAGUNDI I LTD.....		..	12/18/2017.	DIRECT.....	06/26/2018.	765,000	.....	.....	.....	.....	.....765,000	765,000	13,834	.....	.....7.000	7.000	MON..	.....	.....
SALMAGUNDI II LTD.....		..	10/23/2017.	DIRECT.....	07/23/2018.	285,000	.....	.....	.....	.....	.....285,000	285,000	3,768	.....	.....7.000	6.999	MON..	.....	.....
SALMAGUNDI III LTD.....		..	09/28/2017.	DIRECT.....	06/27/2018.	300,000	.....	.....	.....	.....	.....300,000	300,000	5,425	.....	.....7.000	7.000	MON..	.....	.....
SALMAGUNDI IV, LTD.....		..	12/28/2017.	DIRECT.....	06/28/2018.	765,000	.....	.....	.....	.....	.....765,000	765,000	13,834	.....	.....7.000	7.000	MON..	.....	.....
SALMAGUNDI V, LTD.....		..	12/18/2017.	DIRECT.....	07/25/2018.	425,000	.....	.....	.....	.....	.....425,000	425,000	5,454	.....	.....7.000	6.999	MON..	.....	.....
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities.....		..				2,540,000	0	0	0	0	2,540,000	2,540,000	42,315	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....		..				14,005,271	0	(3,867)	0	(36,528)	12,915,378	14,045,328	73,525	0	XXX	XXX	XXX	395,931	15,583
Total Bonds																			
7799999. Subtotals - Issuer Obligations.....		..				18,021,036	0	5,520	0	(36,528)	16,941,418	18,052,045	30,414	0	XXX	XXX	XXX	384,774	14,903
7999999. Subtotals - Commercial Mortgage-Backed Securities.....		..				2,172,427	0	(5,482)	0	0	2,170,474	2,177,571	3,035	0	XXX	XXX	XXX	13,329	1,079
8099999. Other Loan-Backed and Structured Securities.....		..				2,540,000	0	0	0	0	2,540,000	2,540,000	42,315	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....		..				22,733,463	0	38	0	(36,528)	21,651,892	22,769,616	75,764	0	XXX	XXX	XXX	398,103	15,982
9199999. Total - Short-Term Investments.....		..				22,733,463	0	38	0	(36,528)	XXX.....	22,769,616	75,764	0	XXX	XXX	XXX	398,103	15,982

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 Items(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 of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
BAC SP500 CALL LONG 1/3/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	01/03/2017.	01/03/2018.	33	7,385,362	...2,257.8300	.....	.....457,285	.....	.....1,362,103	.....	....1,362,103	904,818	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 1/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/22/2017.	01/17/2018.	7	1,651,024	...2,267.8900	.....	.....135,736	.....	.....296,264	.....	....296,264	160,528	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 1/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	01/17/2017.	01/17/2018.	24	5,368,096	...2,267.8900	.....	.....319,992	.....	.....963,399	.....	....963,399	643,407	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/1/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/01/2017.	02/01/2018.	34	7,818,857	...2,279.5500	.....	.....450,442	.....	.....1,361,121	.....	....1,361,121	910,680	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/2/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/06/2017.	02/02/2018.	13	2,986,646	...2,297.4200	.....	.....159,315	.....	.....492,883	.....	....492,883	333,568	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/2/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/06/2017.	02/02/2018.	4	918,968	...2,297.4200	.....	.....27,432	.....	.....82,683	.....	....82,683	55,251	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/15/2017.	02/15/2018.	22	5,097,873	...2,349.2500	.....	.....277,938	.....	.....711,241	.....	....711,241	433,303	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/22/2017.	02/15/2018.	7	1,649,174	...2,349.2500	.....	.....97,866	.....	.....229,995	.....	....229,995	132,129	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/16/2017.	02/15/2018.	15	3,523,875	...2,349.2500	.....	.....99,225	.....	.....239,998	.....	....239,998	140,773	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/21/2017.	02/16/2018.	23	5,407,668	...2,351.1600	.....	.....302,818	.....	.....749,444	.....	....749,444	446,626	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/21/2017.	02/16/2018.	6	1,410,696	...2,351.1600	.....	.....47,550	.....	.....92,603	.....	....92,603	45,053	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/1/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/01/2017.	03/01/2018.	26	6,195,953	...2,395.9600	.....	.....351,392	.....	.....733,953	.....	....733,953	382,561	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/2/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/06/2017.	03/02/2018.	12	2,859,744	...2,383.1200	.....	.....150,072	.....	.....355,691	.....	....355,691	205,619	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/2/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/06/2017.	03/02/2018.	3	714,936	...2,383.1200	.....	.....20,967	.....	.....43,773	.....	....43,773	22,806	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/15/2017.	03/15/2018.	28	6,788,450	...2,385.2600	.....	.....389,116	.....	.....842,410	.....	....842,410	453,295	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/3/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/03/2017.	04/03/2018.	32	7,515,264	...2,358.8400	.....	.....417,933	.....	.....1,037,049	.....	....1,037,049	619,116	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/18/2017.	04/17/2018.	38	8,926,238	...2,349.0100	.....	.....464,018	.....	.....1,282,139	.....	....1,282,139	818,121	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/18/2017.	04/17/2018.	8	1,879,208	...2,349.0100	.....	.....55,608	.....	.....166,383	.....	....166,383	110,775	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/17/2017.	04/17/2018.	31	7,328,911	...2,349.0100	.....	.....413,444	.....	.....1,052,974	.....	....1,052,974	639,530	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 5/1/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	05/01/2017.	05/01/2018.	43	10,358,187	...2,388.3300	.....	.....555,297	.....	.....1,320,424	.....	....1,320,424	765,127	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 5/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	05/15/2017.	05/15/2018.	44	10,550,989	...2,402.3200	.....	.....575,071	.....	.....1,290,763	.....	....1,290,763	715,692	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 6/1/2018.	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	06/01/2017.	06/01/2018.	46	11,256,038	...2,430.0600	.....	.....628,225	.....	.....1,263,313	.....	....1,263,313	635,088	.....	.....	.....	.....	.....	.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BAC SP500 CALL LONG 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	06/15/2017..	06/15/2018..	54	13,040,418	2,432.4600	.....	.....731,634	.....	.....1,468,068	.....	....1,468,068	736,433	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 7/3/2018..	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	07/05/2017..	07/03/2018..	58	14,141,696	2,429.0100	.....	.....807,028	.....	.....1,642,228	.....	....1,642,228	835,200	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 7/13/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	07/17/2017..	07/13/2018..	3	713,188	2,459.2700	.....	.....39,250	.....	.....75,268	.....	.....75,268	36,017	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 7/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	07/17/2017..	07/17/2018..	47	11,570,254	2,459.1400	.....	.....627,187	.....	.....1,224,424	.....	....1,224,424	597,238	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/01/2017..	08/01/2018..	48	11,881,527	2,476.3500	.....	.....595,376	.....	.....1,203,432	.....	....1,203,432	608,056	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/02/2017..	08/01/2018..	7	1,683,918	2,476.3500	.....	.....83,735	.....	.....170,532	.....	....170,532	86,797	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/15/2017..	08/15/2018..	50	12,222,001	2,464.6100	.....	.....653,456	.....	.....1,303,368	.....	....1,303,368	649,912	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/16/2017..	08/15/2018..	6	1,370,323	2,464.6100	.....	.....75,329	.....	.....146,366	.....	....146,366	71,037	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/14/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	09/15/2017..	09/14/2018..	43	10,850,911	2,500.2100	.....	.....600,098	.....	.....1,050,213	.....	....1,050,213	450,115	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/03/2017..	10/02/2018..	29	7,334,448	2,529.1200	.....	.....385,787	.....	.....651,777	.....	....651,777	265,990	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/03/2017..	10/02/2018..	6	1,517,472	2,529.1200	.....	.....42,966	.....	.....91,737	.....	....91,737	48,771	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/3/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/04/2017..	10/03/2018..	20	5,069,160	2,534.5800	.....	.....272,580	.....	.....441,772	.....	....441,772	169,192	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/16/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/16/2017..	10/16/2018..	40	10,304,732	2,557.6400	.....	.....548,264	.....	.....834,556	.....	....834,556	286,292	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/18/2017..	10/17/2018..	27	6,910,272	2,559.3600	.....	.....361,395	.....	.....557,136	.....	....557,136	195,741	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/18/2017..	10/17/2018..	6	1,535,616	2,559.3600	.....	.....43,458	.....	.....79,459	.....	....79,459	36,001	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/18/2017..	10/17/2018..	13	3,327,168	2,559.3600	.....	.....178,945	.....	.....268,251	.....	....268,251	89,306	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	11/01/2017..	11/01/2018..	44	11,297,597	2,579.3600	.....	.....601,108	.....	.....862,746	.....	....862,746	261,638	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	11/02/2017..	11/01/2018..	104	26,825,344	2,579.3600	.....	.....1,374,672	.....	.....2,048,273	.....	....2,048,273	673,601	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	11/02/2017..	11/01/2018..	28	7,222,208	2,579.3600	.....	.....195,552	.....	.....348,264	.....	....348,264	152,712	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	11/02/2017..	11/01/2018..	17	4,384,912	2,579.3600	.....	.....230,843	.....	.....334,814	.....	....334,814	103,971	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 12/14/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	12/18/2017..	12/14/2018..	127	33,982,787	2,675.8100	.....	.....1,978,660	.....	.....1,815,553	.....	....1,815,553	(163,107)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 12/14/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	12/18/2017..	12/14/2018..	59	15,787,279	2,675.8100	.....	.....918,925	.....	.....843,446	.....	....843,446	(75,479)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/01/2018..	98	23,405,634	2,388.3300	.....	.....1,212,456	.....	.....2,990,954	.....	....2,990,954	1,778,498	.....	.....	.....	.....	.....	.....

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 Items(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 of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI SP500 CALL LONG 5/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/01/2018..	26	6,209,658	...2,388.3300	.....	.....172,302	.....	.....489,053	.....	.....489,053	316,751	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/2/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/03/2017..	05/02/2018..	37	8,847,329	...2,391.1700	.....	.....446,812	.....	.....1,120,341	.....	.....1,120,341	673,529	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/2/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/03/2017..	05/02/2018..	8	1,912,936	...2,391.1700	.....	.....50,888	.....	.....149,657	.....	.....149,657	98,769	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/16/2017..	05/15/2018..	90	...21,620,880	...2,402.3200	.....	.....1,165,320	.....	.....2,651,975	.....	.....2,651,975	1,486,655	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/16/2017..	05/15/2018..	20	4,804,640	...2,402.3200	.....	.....149,560	.....	.....394,000	.....	.....394,000	244,440	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/16/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/17/2017..	05/16/2018..	33	7,922,211	...2,400.6700	.....	.....387,288	.....	.....976,588	.....	.....976,588	589,300	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/16/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/17/2017..	05/16/2018..	8	1,920,536	...2,400.6700	.....	.....47,360	.....	.....149,698	.....	.....149,698	102,338	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/02/2017..	06/01/2018..	119	...28,917,714	...2,430.0600	.....	.....1,607,809	.....	.....3,255,220	.....	.....3,255,220	1,647,411	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/02/2017..	06/01/2018..	24	5,832,144	...2,430.0600	.....	.....176,400	.....	.....403,599	.....	.....403,599	227,199	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/2/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/05/2017..	06/02/2018..	26	6,341,582	...2,439.0700	.....	.....337,792	.....	.....690,400	.....	.....690,400	352,608	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/2/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/05/2017..	06/02/2018..	10	2,439,070	...2,439.0700	.....	.....69,290	.....	.....160,601	.....	.....160,601	91,311	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/16/2017..	06/15/2018..	114	...27,730,044	...2,432.4600	.....	.....1,506,624	.....	.....3,127,029	.....	.....3,127,029	1,620,405	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/16/2017..	06/15/2018..	23	5,594,658	...2,432.4600	.....	.....160,333	.....	.....401,430	.....	.....401,430	241,097	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/19/2017..	06/15/2018..	24	5,863,560	...2,443.1500	.....	.....343,104	.....	.....656,861	.....	.....656,861	313,757	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/19/2017..	06/15/2018..	8	1,954,520	...2,443.1500	.....	.....64,280	.....	.....140,995	.....	.....140,995	76,715	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	146	...35,463,546	...2,429.0100	.....	.....1,965,890	.....	.....4,116,549	.....	.....4,116,549	2,150,659	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	36	8,744,436	...2,429.0100	.....	.....250,848	.....	.....665,748	.....	.....665,748	414,900	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	36	8,756,856	...2,432.4600	.....	.....243,540	.....	.....654,014	.....	.....654,014	410,474	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	36	9,179,712	...2,549.9200	.....	.....31,788	.....	.....256,095	.....	.....256,095	224,307	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 7/13/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/17/2017..	07/13/2018..	90	...22,133,430	...2,459.2700	.....	.....1,161,270	.....	.....2,329,669	.....	.....2,329,669	1,168,399	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 7/13/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/17/2017..	07/13/2018..	30	7,377,810	...2,459.2700	.....	.....207,090	.....	.....506,184	.....	.....506,184	299,094	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 7/17/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/18/2017..	07/17/2018..	38	9,344,732	...2,459.1400	.....	.....483,094	.....	.....988,016	.....	.....988,016	504,922	.....	.....	.....	.....	.....	.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI SP500 CALL LONG 8/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/02/2017.	08/01/2018.	129	31,944,915	...2,476.3500	.....	....1,555,998	.....	.....3,231,313	....	...3,231,313	1,675,315	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 8/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/02/2017.	08/01/2018.	30	7,429,050	...2,476.3500	.....	....193,380	.....	.....496,048	....	...496,048	302,668	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 8/3/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/04/2017.	08/03/2018.	17	4,202,672	...2,472.1600	.....	....218,127	.....	.....432,742	....	...432,742	214,615	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 8/3/2018..	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/04/2017.	08/03/2018.	7	1,730,512	...2,472.1600	.....	....49,091	.....	.....119,995	....	...119,995	70,904	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 8/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/16/2017.	08/15/2018.	119	29,328,859	...2,464.6100	.....	....1,595,433	.....	.....3,127,545	....	...3,127,545	1,532,112	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 8/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/16/2017.	08/15/2018.	22	5,422,142	...2,464.6100	.....	....168,806	.....	.....403,064	....	...403,064	234,258	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 11/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	11/16/2017.	11/15/2018.	12	3,077,544	...2,564.6200	.....	....194,760	.....	.....250,693	....	...250,693	55,933	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/3/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/04/2017.	01/03/2018.	106	23,932,998	...2,257.8300	.....	....1,476,686	.....	.....4,409,189	....	...4,409,189	2,932,503	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/12/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/17/2017.	01/12/2018.	65	14,785,160	...2,274.6400	.....	....834,470	.....	.....2,597,720	....	...2,597,720	1,763,250	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/18/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/23/2017.	01/18/2018.	8	1,817,512	...2,271.8900	.....	....102,688	.....	.....322,511	....	...322,511	219,823	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/18/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/23/2017.	01/18/2018.	2	454,378	...2,271.8900	.....	....13,630	.....	.....41,684	....	...41,684	28,054	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/03/2017.	02/02/2018.	17	3,877,445	...2,280.8500	.....	....230,486	.....	.....673,081	....	...673,081	442,595	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/03/2017.	02/02/2018.	5	1,140,425	...2,280.8500	.....	....38,240	.....	.....111,641	....	...111,641	73,401	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/16/2017.	02/15/2018.	70	16,444,750	...2,349.2500	.....	....881,090	.....	.....2,296,604	....	...2,296,604	1,415,514	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/17/2017.	02/16/2018.	61	14,318,042	...2,347.2200	.....	....758,901	.....	.....2,014,011	....	...2,014,011	1,255,110	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/17/2017.	02/16/2018.	12	2,816,664	...2,347.2200	.....	....79,416	.....	.....196,938	....	...196,938	117,522	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/1/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/02/2017.	03/01/2018.	130	31,147,480	...2,395.9600	.....	....1,698,450	.....	.....3,694,725	....	...3,694,725	1,996,275	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/1/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/02/2017.	03/01/2018.	26	6,229,496	...2,395.9600	.....	....189,020	.....	.....339,495	....	...339,495	150,475	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/06/2017.	03/02/2018.	25	5,954,800	...2,381.9200	.....	....324,025	.....	.....745,126	....	...745,126	421,101	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/06/2017.	03/02/2018.	5	1,190,960	...2,381.9200	.....	....35,540	.....	.....73,261	....	...73,261	37,721	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/16/2017.	03/15/2018.	102	24,329,652	...2,385.2600	.....	....1,348,542	.....	.....3,025,937	....	...3,025,937	1,677,395	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/16/2017.	03/15/2018.	18	4,293,468	...2,385.2600	.....	....130,032	.....	.....266,469	....	...266,469	136,437	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/29/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	04/03/2017.	03/29/2018.	96	22,682,112	...2,362.7200	.....	....1,166,880	.....	.....3,089,773	....	...3,089,773	1,922,893	.....	.....	.....	.....	.....	.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSBC SP500 CALL LONG 3/29/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	04/03/2017.	03/29/2018.	28	6,615,616	...2,362.7200	.....	.....183,260	.....	.....530,739	.....	.....530,739	347,479	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 8/17/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	08/18/2017.	08/17/2018.	15	3,645,015	...2,430.0100	.....	.....200,595	.....	.....437,074	.....	.....437,074	236,479	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 8/17/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	08/18/2017.	08/17/2018.	8	1,944,008	...2,430.0100	.....	.....61,784	.....	.....174,155	.....	.....174,155	112,371	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 9/14/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	09/18/2017.	09/14/2018.	130	32,502,990	...2,500.2300	.....	.....1,771,250	.....	.....3,122,130	.....	.....3,122,130	1,350,880	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 9/14/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	09/18/2017.	09/14/2018.	25	6,250,575	...2,500.2300	.....	.....182,100	.....	.....421,101	.....	.....421,101	239,001	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 9/14/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	09/18/2017.	09/14/2018.	10	2,500,230	...2,500.2300	.....	.....136,250	.....	.....240,164	.....	.....240,164	103,914	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/06/2017.	11/02/2018.	14	3,622,976	...2,587.8400	.....	.....192,416	.....	.....265,995	.....	.....265,995	73,579	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/06/2017.	11/02/2018.	8	2,070,272	...2,587.8400	.....	.....57,312	.....	.....95,206	.....	.....95,206	37,894	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/03/2017.	11/02/2018.	53	13,673,205	...2,579.8500	.....	.....740,410	.....	.....1,037,273	.....	.....1,037,273	296,863	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/03/2017.	11/02/2018.	18	4,643,730	...2,579.8500	.....	.....135,000	.....	.....225,309	.....	.....225,309	90,309	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/16/2017.	11/15/2018.	79	20,260,498	...2,564.6200	.....	.....1,277,825	.....	.....1,650,609	.....	.....1,650,609	372,784	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/16/2017.	11/15/2018.	19	4,872,778	...2,564.6200	.....	.....181,393	.....	.....271,243	.....	.....271,243	89,850	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/17/2017.	11/16/2018.	40	10,342,560	...2,585.6400	.....	.....575,680	.....	.....775,838	.....	.....775,838	200,158	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/17/2017.	11/16/2018.	12	3,102,768	...2,585.6400	.....	.....92,796	.....	.....151,227	.....	.....151,227	58,431	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/30/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	12/04/2017.	11/30/2018.	39	10,304,658	...2,642.2200	.....	.....603,837	.....	.....620,573	.....	.....620,573	16,736	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/30/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	12/05/2017.	11/30/2018.	142	37,519,524	...2,642.2200	.....	.....2,038,410	.....	.....2,259,521	.....	.....2,259,521	221,111	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 1/3/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/04/2017.	01/03/2018.	27	6,096,141	...2,257.8300	.....	.....219,375	.....	.....582,352	.....	.....582,352	362,977	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 1/4/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/05/2017.	01/04/2018.	61	13,851,575	...2,270.7500	.....	.....802,455	.....	.....2,456,787	.....	.....2,456,787	1,654,332	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 1/4/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/05/2017.	01/04/2018.	18	4,087,350	...2,270.7500	.....	.....129,204	.....	.....366,079	.....	.....366,079	236,875	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 1/12/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/17/2017.	01/12/2018.	21	4,776,744	...2,274.6400	.....	.....154,077	.....	.....436,153	.....	.....436,153	282,076	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 1/17/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/18/2017.	01/17/2018.	45	10,205,505	...2,267.8900	.....	.....589,050	.....	.....1,827,460	.....	.....1,827,460	1,238,410	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 1/17/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/18/2017.	01/17/2018.	8	1,814,312	...2,267.8900	.....	.....59,240	.....	.....168,611	.....	.....168,611	109,371	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

E18.5

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPM SP500 CALL LONG 2/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	02/02/2017.	02/01/2018.	152	34,649,160	2,279.5500	.....	....1,957,000	.....	....6,026,360	.....	....6,026,360	4,069,360	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 2/1/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	02/02/2017.	02/01/2018.	24	5,470,920	2,279.5500	.....	....165,480	.....	....536,902	.....	....536,902	371,422	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 3/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	03/17/2017.	03/16/2018.	18	4,286,484	2,381.3800	.....	....237,690	.....	....540,181	.....	....540,181	302,491	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 3/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	03/20/2017.	03/16/2018.	5	1,189,125	2,378.2500	.....	....34,120	.....	....75,844	.....	....75,844	41,724	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 3/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	03/20/2017.	03/16/2018.	11	2,616,075	2,378.2500	.....	....140,533	.....	....333,411	.....	....333,411	192,878	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/3/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/04/2017.	04/03/2018.	44	10,378,896	2,358.8400	.....	....534,600	.....	....1,433,372	.....	....1,433,372	898,772	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/3/2018..	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/04/2017.	04/03/2018.	8	1,887,072	2,358.8400	.....	....52,160	.....	....156,880	.....	....156,880	104,720	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/13/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/17/2017.	04/13/2018.	87	20,261,865	2,328.9500	.....	....1,148,400	.....	....3,098,907	.....	....3,098,907	1,950,507	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/13/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/17/2017.	04/13/2018.	29	6,753,955	2,328.9500	.....	....226,200	.....	....674,396	.....	....674,396	448,196	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/31/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	09/05/2017.	08/31/2018.	170	42,101,350	2,476.5500	.....	....2,040,000	.....	....4,393,321	.....	....4,393,321	2,353,321	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/31/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	09/05/2017.	08/31/2018.	46	11,392,130	2,476.5500	.....	....276,000	.....	....840,009	.....	....840,009	564,009	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/31/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	09/05/2017.	08/31/2018.	82	20,307,710	2,476.5500	.....	....1,020,818	.....	....2,119,131	.....	....2,119,131	1,098,313	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/1/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/02/2017.	10/01/2018.	94	23,681,984	2,519.3600	.....	....1,269,000	.....	....2,181,619	.....	....2,181,619	912,619	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/1/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/02/2017.	10/01/2018.	20	5,038,720	2,519.3600	.....	....142,000	.....	....321,308	.....	....321,308	179,308	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/2/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/02/2017.	10/02/2018.	52	13,212,123	2,529.1200	.....	....704,206	.....	....1,174,620	.....	....1,174,620	470,414	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/04/2017.	10/03/2018.	36	9,124,488	2,534.5800	.....	....471,600	.....	....794,918	.....	....794,918	323,318	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/04/2017.	10/03/2018.	10	2,534,580	2,534.5800	.....	....68,000	.....	....148,579	.....	....148,579	80,579	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/15/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/16/2017.	10/15/2018.	89	22,723,213	2,553.1700	.....	....1,165,900	.....	....1,870,336	.....	....1,870,336	704,436	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/15/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/16/2017.	10/15/2018.	19	4,851,023	2,553.1700	.....	....129,200	.....	....258,738	.....	....258,738	129,538	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/17/2017.	10/16/2018.	29	7,417,156	2,557.6400	.....	....379,900	.....	....601,046	.....	....601,046	221,146	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 11/15/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	11/15/2017.	11/15/2018.	33	8,422,212	2,564.6200	.....	....488,488	.....	....691,288	.....	....691,288	202,799	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	11/20/2017.	11/16/2018.	16	4,126,160	2,578.8500	.....	....227,200	.....	....320,763	.....	....320,763	93,563	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	11/20/2017.	11/16/2018.	6	1,547,310	2,578.8500	.....	....45,600	.....	....79,444	.....	....79,444	33,844	.....	.....	.....	.....	.....	.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPM SP500 CALL LONG 11/30/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	12/05/2017.	11/30/2018.	30	7,926,660	...2,642.2200	.....	.....228,000	.....	.....264,520	.....	.....264,520	36,520	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 11/30/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	12/05/2017.	11/30/2018.	21	5,548,662	...2,642.2200	.....	.....306,054	.....	.....337,871	.....	.....337,871	31,817	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 12/14/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	12/18/2017.	12/14/2018.	34	9,097,754	...2,675.8100	.....	.....292,400	.....	.....240,464	.....	.....240,464	(51,936)	.....	.....	.....	.....	.....	.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....											0	67,402,087	0	140,296,357	XXX	140,296,357	..72,894,270	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											0	67,402,087	0	140,296,357	XXX	140,296,357	..72,894,270	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....											0	67,402,087	0	140,296,357	XXX	140,296,357	..72,894,270	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....											0	67,402,087	0	140,296,357	XXX	140,296,357	..72,894,270	0	0	0	0	XXX	XXX

Written Options - Hedging Other - Call Options and Warrants

E18.6

BAC SP500 CALL SHORT 2/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/06/2017.	02/02/2018.	13	3,083,444	...2,371.8800	.....	.....(97,175)	.....	.....(397,131)	.....	.....(397,131)	(299,956)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 2/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/06/2017.	02/02/2018.	4	953,336	...2,383.3400	.....	.....(6,540)	.....	.....(48,367)	.....	.....(48,367)	(41,827)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 2/15/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/16/2017.	02/15/2018.	15	3,663,450	...2,442.3000	.....	.....(27,555)	.....	.....(100,852)	.....	.....(100,852)	(73,297)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/21/2017.	02/16/2018.	23	5,626,513	...2,446.3100	.....	.....(171,373)	.....	.....(536,096)	.....	.....(536,096)	(364,723)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/21/2017.	02/16/2018.	6	1,469,988	...2,449.9800	.....	.....(12,780)	.....	.....(33,544)	.....	.....(33,544)	(20,764)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 3/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/06/2017.	03/02/2018.	12	2,948,508	...2,457.0900	.....	.....(94,896)	.....	.....(270,515)	.....	.....(270,515)	(175,619)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 3/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/06/2017.	03/02/2018.	3	741,273	...2,470.9100	.....	.....(6,573)	.....	.....(17,589)	.....	.....(17,589)	(11,016)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 4/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/18/2017.	04/17/2018.	38	9,387,710	...2,470.4500	.....	.....(218,386)	.....	.....(855,055)	.....	.....(855,055)	(636,669)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 4/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/18/2017.	04/17/2018.	8	1,985,664	...2,482.0800	.....	.....(6,712)	.....	.....(61,541)	.....	.....(61,541)	(54,829)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 10/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/03/2017.	10/02/2018.	29	7,678,067	...2,647.6000	.....	.....(193,923)	.....	.....(402,777)	.....	.....(402,777)	(208,854)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 10/2/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/03/2017.	10/02/2018.	6	1,597,018	...2,661.6900	.....	.....(6,420)	.....	.....(29,974)	.....	.....(29,974)	(23,554)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 10/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/18/2017.	10/17/2018.	27	7,177,653	...2,658.3900	.....	.....(201,069)	.....	.....(369,262)	.....	.....(369,262)	(168,193)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 10/17/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	10/18/2017.	10/17/2018.	6	1,603,554	...2,672.5900	.....	.....(8,886)	.....	.....(29,433)	.....	.....(29,433)	(20,547)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 11/1/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	11/02/2017.	11/01/2018.	104	27,776,320	...2,670.8000	.....	.....(787,176)	.....	.....(1,397,105)	.....	.....(1,397,105)	(609,929)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 11/1/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	11/02/2017.	11/01/2018.	28	7,506,184	...2,680.7800	.....	.....(44,828)	.....	.....(144,917)	.....	.....(144,917)	(100,089)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 12/14/2018	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	12/18/2017.	12/14/2018.	127	35,322,383	...2,781.2900	.....	.....(1,186,307)	.....	.....(1,060,839)	.....	.....(1,060,839)	125,468	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/1/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	05/02/2017.	05/01/2018.	98	24,267,446	...2,476.2700	.....	.....(737,058)	.....	.....(2,207,788)	.....	.....(2,207,788)	(1,470,730)	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(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 of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI SP500 CALL SHORT 5/1/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/01/2018..	26	6,448,416	...2,480.1600	.....	.....(56,732)	.....	.....(255,621)	.....	.....(255,621)	(198,889)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/2/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/03/2017..	05/02/2018..	37	9,238,752	...2,496.9600	.....	.....(232,249)	.....	.....(766,861)	.....	.....(766,861)	(534,612)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/2/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/03/2017..	05/02/2018..	8	2,006,112	...2,507.6400	.....	.....(9,560)	.....	.....(59,134)	.....	.....(59,134)	(49,574)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/16/2017..	05/15/2018..	90	22,471,650	...2,496.8500	.....	.....(650,520)	.....	.....(1,893,058)	.....	...(1,893,058)	...(1,242,538)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/16/2017..	05/15/2018..	20	4,997,780	...2,498.8900	.....	.....(44,180)	.....	.....(207,030)	.....	.....(207,030)	(162,850)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/16/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/17/2017..	05/16/2018..	33	8,267,292	...2,505.2400	.....	.....(195,030)	.....	.....(669,769)	.....	.....(669,769)	(474,739)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/16/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	05/17/2017..	05/16/2018..	8	2,014,024	...2,517.5300	.....	.....(6,728)	.....	.....(59,737)	.....	.....(59,737)	(53,009)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/1/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/02/2017..	06/01/2018..	119	...30,151,030	...2,533.7000	.....	.....(864,773)	.....	.....(2,189,627)	.....	...(2,189,627)	...(1,324,854)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/1/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/02/2017..	06/01/2018..	24	6,102,240	...2,542.6000	.....	.....(34,752)	.....	.....(149,073)	.....	.....(149,073)	(114,321)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/2/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/05/2017..	06/02/2018..	26	6,506,578	...2,502.5300	.....	.....(222,222)	.....	.....(546,618)	.....	.....(546,618)	(324,396)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/2/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/05/2017..	06/02/2018..	10	2,519,660	...2,519.6600	.....	.....(21,000)	.....	.....(84,049)	.....	.....(84,049)	(63,049)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/16/2017..	06/15/2018..	114	...28,928,298	...2,537.5700	.....	.....(797,658)	.....	.....(2,103,762)	.....	...(2,103,762)	...(1,306,104)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/16/2017..	06/15/2018..	23	5,864,816	...2,549.9200	.....	.....(27,347)	.....	.....(149,167)	.....	.....(149,167)	(121,820)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/19/2017..	06/15/2018..	24	6,004,224	...2,501.7600	.....	.....(227,208)	.....	.....(514,417)	.....	.....(514,417)	(287,209)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	06/19/2017..	06/15/2018..	8	2,016,944	...2,521.1800	.....	.....(20,072)	.....	.....(74,323)	.....	.....(74,323)	(54,251)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	146	...36,893,470	...2,526.9500	.....	.....(1,075,874)	.....	.....(2,901,279)	.....	...(2,901,279)	...(1,825,405)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	36	9,124,812	...2,534.6700	.....	.....(45,792)	.....	.....(305,371)	.....	.....(305,371)	(259,579)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	36	8,756,856	...2,432.4600	.....	.....(243,540)	.....	.....(654,014)	.....	.....(654,014)	(410,474)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/29/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/05/2017..	06/29/2018..	36	9,179,712	...2,549.9200	.....	.....(31,788)	.....	.....(256,095)	.....	.....(256,095)	(224,307)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 7/13/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/17/2017..	07/13/2018..	90	...22,906,800	...2,545.2000	.....	.....(664,200)	.....	.....(1,689,765)	.....	...(1,689,765)	...(1,025,565)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 7/13/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/17/2017..	07/13/2018..	30	7,671,150	...2,557.0500	.....	.....(44,790)	.....	.....(239,003)	.....	.....(239,003)	(194,213)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 7/17/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76..	07/18/2017..	07/17/2018..	38	9,825,052	...2,585.5400		(207,556)		(598,823)		(598,823)	(391,267)						

SCHEDULE DB - PART A - SECTION 1

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CITI SP500 CALL SHORT 8/1/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/02/2017.	08/01/2018.	129	33,200,730	...2,573.7000		(788,061)		(2,223,667)		...(2,223,667)	...(1,435,606)						
CITI SP500 CALL SHORT 8/1/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/02/2017.	08/01/2018.	30	7,711,350	...2,570.4500	.....	.....(39,540)	.....	.....(243,440)	.....	...(243,440)	...(203,900)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 8/3/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/04/2017.	08/03/2018.	17	4,387,666	...2,580.9800	.....	.....(104,754)	.....	.....(284,832)	.....	...(284,832)	...(180,078)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 8/3/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/04/2017.	08/03/2018.	7	1,815,912	...2,594.1600	.....	.....(5,593)	.....	.....(44,734)	.....	...(44,734)	(39,141)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 8/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/16/2017.	08/15/2018.	119	30,471,854	...2,560.6600	.....	.....(860,846)	.....	.....(2,208,920)	.....	...(2,208,920)	...(1,348,074)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 8/15/2018	Index Annuity.....	N/A.....	EQ INDEX	CITI.....	E57ODZWZ7FF32TWEFA76..	08/16/2017.	08/15/2018.	22	5,642,670	...2,564.8500	.....	.....(38,214)	.....	.....(205,380)	.....	...(205,380)	(167,166)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/3/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/04/2017.	01/03/2018.	106	24,826,684	...2,342.1400	.....	.....(949,850)	.....	.....(3,515,574)	.....	...(3,515,574)	...(2,565,724)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/12/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/17/2017.	01/12/2018.	65	15,443,415	...2,375.9100	.....	.....(467,415)	.....	.....(1,940,957)	.....	...(1,940,957)	...(1,473,542)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/18/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/23/2017.	01/18/2018.	8	1,872,040	...2,340.0500	.....	.....(69,376)	.....	.....(268,184)	.....	...(268,184)	(198,808)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/18/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	01/23/2017.	01/18/2018.	2	469,146	...2,345.7300	.....	.....(5,602)	.....	.....(26,927)	.....	...(26,927)	(21,325)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/03/2017.	02/02/2018.	17	4,039,132	...2,375.9600	.....	.....(135,150)	.....	.....(513,123)	.....	...(513,123)	(377,973)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/03/2017.	02/02/2018.	5	1,191,210	...2,382.4200	.....	.....(11,515)	.....	.....(60,923)	.....	...(60,923)	(49,408)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/16/2017.	02/15/2018.	70	17,062,570	...2,437.5100	.....	.....(530,600)	.....	.....(1,693,589)	.....	...(1,693,589)	...(1,162,989)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/17/2017.	02/16/2018.	61	15,034,304	...2,464.6400	.....	.....(377,346)	.....	.....(1,316,741)	.....	...(1,316,741)	(939,395)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	02/17/2017.	02/16/2018.	12	2,974,368	...2,478.6400	.....	.....(12,924)	.....	.....(40,004)	.....	...(40,004)	(27,080)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/1/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/02/2017.	03/01/2018.	130	32,369,350	...2,489.9500	.....	.....(1,007,500)	.....	.....(2,524,050)	.....	...(2,524,050)	...(1,516,550)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/1/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/02/2017.	03/01/2018.	26	6,489,028	...2,495.7800	.....	.....(60,840)	.....	.....(83,029)	.....	...(83,029)	(22,189)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/06/2017.	03/02/2018.	25	6,192,050	...2,476.8200	.....	.....(189,125)	.....	.....(517,533)	.....	...(517,533)	(328,408)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/06/2017.	03/02/2018.	5	1,240,505	...2,481.0100	.....	.....(11,190)	.....	.....(24,123)	.....	...(24,123)	(12,933)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/16/2017.	03/15/2018.	102	25,375,866	...2,487.8300	.....	.....(747,456)	.....	.....(2,034,925)	.....	...(2,034,925)	...(1,287,469)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	03/16/2017.	03/15/2018.	18	4,488,228	...2,493.4600	.....	.....(35,262)	.....	.....(74,540)	.....	...(74,540)	(39,278)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/29/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	04/03/2017.	03/29/2018.	96	23,517,984	...2,449.7900	.....	.....(691,104)	.....	.....(2,301,098)	.....	...(2,301,098)	...(1,609,994)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/29/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	04/03/2017.	03/29/2018.	28	6,893,348	...2,461.9100	.....	.....(51,016)	.....	.....(255,909)	.....	...(255,909)	(204,893)	.....	.....	.....	.....	.....	.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSBC SP500 CALL SHORT 8/17/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	08/18/2017.	08/17/2018.	15	3,807,075	2,538.0500	.....	.....(110,505)	.....	.....(304,299)	.....	.....(304,299)	(193,794)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 8/17/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	08/18/2017.	08/17/2018.	8	2,037,280	2,546.6000	.....	.....(15,656)	.....	.....(88,468)	.....	.....(88,468)	(72,812)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 9/14/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	09/18/2017.	09/14/2018.	130	33,787,520	2,599.0400	.....	.....(1,019,850)	.....	.....(2,147,467)	.....	....(2,147,467)	(1,127,617)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 9/14/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	09/18/2017.	09/14/2018.	25	6,519,525	2,607.8100	.....	.....(48,575)	.....	.....(191,996)	.....	.....(191,996)	(143,421)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/06/2017.	11/02/2018.	14	3,761,772	2,686.9800	.....	.....(108,850)	.....	.....(173,421)	.....	.....(173,421)	(64,571)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/06/2017.	11/02/2018.	8	2,154,016	2,692.5200	.....	.....(14,288)	.....	.....(36,852)	.....	.....(36,852)	(22,564)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/03/2017.	11/02/2018.	53	14,283,288	2,694.9600	.....	.....(388,225)	.....	.....(630,626)	.....	.....(630,626)	(242,401)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/03/2017.	11/02/2018.	18	4,870,260	2,705.7000	.....	.....(25,560)	.....	.....(69,516)	.....	.....(69,516)	(43,956)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/16/2017.	11/15/2018.	79	20,951,985	2,652.1500	.....	.....(826,103)	.....	.....(1,174,144)	.....	....(1,174,144)	(348,041)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/15/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/16/2017.	11/15/2018.	19	5,066,616	2,666.6400	.....	.....(63,802)	.....	.....(126,902)	.....	.....(126,902)	(63,100)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/17/2017.	11/16/2018.	40	10,799,720	2,699.9300	.....	.....(304,440)	.....	.....(475,588)	.....	.....(475,588)	(171,148)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	11/17/2017.	11/16/2018.	12	3,257,100	2,714.2500	.....	.....(16,800)	.....	.....(47,416)	.....	.....(47,416)	(30,616)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/30/2018	Index Annuity.....	N/A.....	EQ INDEX	HSBC.....	1IE8VN30JCEQV1H4R804....	12/05/2017.	11/30/2018.	142	38,969,628	2,744.3400	.....	.....(1,165,765)	.....	.....(1,382,340)	.....	....(1,382,340)	(216,662)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 1/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/04/2017.	01/03/2018.	27	6,326,883	2,343.2900	.....	.....(91,699)	.....	.....(351,656)	.....	.....(351,656)	(259,957)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 1/4/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/05/2017.	01/04/2018.	61	14,552,160	2,385.6000	.....	.....(417,576)	.....	.....(1,756,524)	.....	....(1,756,524)	(1,338,948)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 1/4/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/05/2017.	01/04/2018.	18	4,315,176	2,397.3200	.....	.....(27,936)	.....	.....(138,329)	.....	.....(138,329)	(110,393)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 1/12/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/17/2017.	01/12/2018.	21	5,009,130	2,385.3000	.....	.....(43,050)	.....	.....(203,931)	.....	.....(203,931)	(160,881)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 1/17/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/18/2017.	01/17/2018.	45	10,671,795	2,371.5100	.....	.....(320,850)	.....	.....(1,364,068)	.....	....(1,364,068)	(1,043,218)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 1/17/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	01/18/2017.	01/17/2018.	8	1,901,744	2,377.1800	.....	.....(16,808)	.....	.....(81,248)	.....	.....(81,248)	(64,440)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 2/1/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	02/02/2017.	02/01/2018.	152	36,154,720	2,378.6000	.....	.....(1,105,040)	.....	.....(4,536,641)	.....	....(4,536,641)	(3,431,601)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 2/1/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	02/02/2017.	02/01/2018.	24	5,734,944	2,389.5600	.....	.....(42,576)	.....	.....(273,258)	.....	.....(273,258)	(230,682)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 3/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	03/17/2017.	03/16/2018.	18	4,457,646	2,476.4700	.....	.....(138,060)	.....	.....(378,378)	.....	.....(378,378)	(240,318)	.....	.....	.....	.....	.....	.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPM SP500 CALL SHORT 3/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	03/20/2017.	03/16/2018.	5	1,232,990	2,465.9800	.....	.....(10,535)	.....	.....(32,474)	.....	.....(32,474)	(21,939)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 3/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	03/20/2017.	03/16/2018.	11	2,695,451	2,450.4100	.....	.....(90,780)	.....	.....(258,002)	.....	.....(258,002)	(167,221)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 4/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/04/2017.	04/03/2018.	44	10,909,448	2,479.4200	.....	.....(242,968)	.....	.....(937,166)	.....	.....(937,166)	(694,198)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 4/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/04/2017.	04/03/2018.	8	1,995,296	2,494.1200	.....	.....(5,568)	.....	.....(49,899)	.....	.....(49,899)	(44,331)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 4/13/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/17/2017.	04/13/2018.	87	20,959,083	2,409.0900	.....	.....(713,226)	.....	.....(2,441,872)	.....	.....(2,441,872)	...(1,728,646)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 4/13/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	04/17/2017.	04/13/2018.	29	7,010,605	2,417.4500	.....	.....(78,474)	.....	.....(420,039)	.....	.....(420,039)	(341,565)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/31/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	09/05/2017.	08/31/2018.	170	43,767,690	2,574.5700	.....	.....(1,135,430)	.....	.....(3,083,934)	.....	.....(3,083,934)	...(1,948,504)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/31/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	09/05/2017.	08/31/2018.	46	11,875,820	2,581.7000	.....	.....(61,870)	.....	.....(413,935)	.....	.....(413,935)	(352,065)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/1/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/02/2017.	10/01/2018.	94	24,543,494	2,611.0100	.....	.....(735,080)	.....	.....(1,539,641)	.....	.....(1,539,641)	(804,561)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/1/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/02/2017.	10/01/2018.	20	5,229,840	2,614.9200	.....	.....(36,880)	.....	.....(163,501)	.....	.....(163,501)	(126,621)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/04/2017.	10/03/2018.	36	9,473,688	2,631.5800	.....	.....(259,776)	.....	.....(540,608)	.....	.....(540,608)	(280,832)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/3/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/04/2017.	10/03/2018.	10	2,646,680	2,646.6800	.....	.....(11,490)	.....	.....(60,282)	.....	.....(60,282)	(48,792)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/15/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/16/2017.	10/15/2018.	89	23,538,097	2,644.7300	.....	.....(662,694)	.....	.....(1,291,764)	.....	.....(1,291,764)	(629,070)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/15/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/16/2017.	10/15/2018.	19	5,038,705	2,651.9500	.....	.....(34,561)	.....	.....(115,276)	.....	.....(115,276)	(80,715)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	10/17/2017.	10/16/2018.	29	7,769,535	2,679.1500	.....	.....(177,016)	.....	.....(357,827)	.....	.....(357,827)	(180,811)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	11/20/2017.	11/16/2018.	16	4,292,576	2,682.8600	.....	.....(129,344)	.....	.....(209,506)	.....	.....(209,506)	(80,162)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 11/16/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	11/20/2017.	11/16/2018.	6	1,616,724	2,694.5400	.....	.....(11,196)	.....	.....(30,848)	.....	.....(30,848)	(19,652)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 11/30/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	12/05/2017.	11/30/2018.	30	8,276,550	2,758.8500	.....	.....(58,860)	.....	.....(77,745)	.....	.....(77,745)	(18,885)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 12/14/2018	Index Annuity.....	N/A.....	EQ INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE97.	12/18/2017.	12/14/2018.	34	9,503,238	2,795.0700	.....	.....(80,240)	.....	.....(60,930)	.....	.....(60,930)	19,310	.....	.....	.....	.....	.....	.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....											0	...(27,569,509)	0	(74,749,900)	XXX	(74,749,900)	(47,180,477)	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other.....											0	...(27,569,509)	0	(74,749,900)	XXX	(74,749,900)	(47,180,477)	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants.....											0	...(27,569,509)	0	(74,749,900)	XXX	(74,749,900)	(47,180,477)	0	0	0	0	XXX	XXX
0849999. Total-Written Options.....											0	...(27,569,509)	0	(74,749,900)	XXX	(74,749,900)	(47,180,477)	0	0	0	0	XXX	XXX
Forwards - Hedging Other																							
FX Forward - Short MXN.....	MXN Denominated Debt Securities.	MXN.....	Curren cy	HSBC.....	1IE8VN30JCEQV1H4R804.....	12/11/2017.	01/24/2018.	1	20,031,508	19.1698	.....	.....	.....	.....522,807	.....	.....522,807	522,807	.....	.....	.....	.....25,683	.....	.....

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 Items(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 of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX Forward - Short EUR.....	EUR Denominated Debt Securities.	EUR.....	Curren cy	HSBC..... 1IE8VN30JCEQV1H4R804.....	10/18/2017.	01/24/2018.	1	3,555,900	0.8437	.....	.....	.....	.....(50,853)	.....	.....(50,853)	(50,853)	.....	.....	.....	.....4,559	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.	AUD.....	Curren cy	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/15/2017.	03/16/2018.	1	21,372,652	1.3092	.....	.....	.....	.....(455,603)	.....	.....(455,603)	(455,603)	.....	.....	.....	.....48,441	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.	GBP.....	Curren cy	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/15/2017.	03/16/2018.	1	13,682,838	0.7496	.....	.....	.....	.....(190,278)	.....	.....(190,278)	(190,278)	.....	.....	.....	.....31,012	.....	.....
FX Forward - Short NZD.....	NZD Denominated Debt Securities..	NZD.....	Curren cy	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/15/2017.	03/16/2018.	1	2,903,099	1.4312	.....	.....	.....	.....(44,645)	.....	.....(44,645)	(44,645)	.....	.....	.....	.....6,580	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.	EUR.....	Curren cy	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/15/2017.	03/16/2018.	1	17,428,888	0.8433	.....	.....	.....	.....(295,268)	.....	.....(295,268)	(295,268)	.....	.....	.....	.....39,502	.....	.....
12229999. Total-Forwards-Hedging Other.....										0	0	0	(513,840)	XXX	(513,840)	(513,840)	0	0	0	155,777	XXX	XXX
1269999. Total-Forwards.....										0	0	0	(513,840)	XXX	(513,840)	(513,840)	0	0	0	155,777	XXX	XXX
1409999. Total-Hedging Other.....										0	39,832,578	0	65,032,617	XXX	65,032,617	25,199,953	0	0	0	155,777	XXX	XXX
1449999. TOTAL.....										0	39,832,578	0	65,032,617	XXX	65,032,617	25,199,953	0	0	0	155,777	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
BAC SP500 CALL LONG 2/3/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	02/04/2016.	02/06/2017.	02/03/2017.	Expiration.....	16	..3,060,048	..1,912.5300	220,800	.....	.....615,824	.....	.....220,800	...	(303,582)	.....	.....	.....395,024	.....	.....	.....
BAC SP500 CALL LONG 2/3/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	02/04/2016.	02/06/2017.	02/03/2017.	Expiration.....	5	956,265	..1,912.5300	43,050	.....	.....327,358	.....	.....43,050	...	(67,085)	.....	.....	.....284,308	.....	.....	.....
BAC SP500 CALL LONG 2/16/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	02/16/2016.	02/17/2017.	02/16/2017.	Expiration.....	47	..8,764,466	..1,864.7800	740,814	.....	.....2,267,468	.....	.....740,814	...	..(1,013,859)	.....	.....	.....1,526,654	.....	.....	.....
BAC SP500 CALL LONG 2/16/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	02/16/2016.	02/17/2017.	02/16/2017.	Expiration.....	12	..2,237,736	..1,864.7800	124,392	.....	.....872,844	.....	.....124,392	...	(215,046)	.....	.....	.....748,452	.....	.....	.....
BAC SP500 CALL LONG 3/3/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	03/04/2016.	03/06/2017.	03/03/2017.	Expiration.....	15	..2,990,100	..1,993.4000	185,910	.....	.....584,580	.....	.....185,910	...	(188,314)	.....	.....	.....398,670	.....	.....	.....
BAC SP500 CALL LONG 3/3/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	03/04/2016.	03/06/2017.	03/03/2017.	Expiration.....	4	797,360	..1,993.4000	27,696	.....	.....245,127	.....	.....27,696	...	(36,118)	.....	.....	.....217,431	.....	.....	.....
BAC SP500 CALL LONG 3/31/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	04/04/2016.	04/03/2017.	03/31/2017.	Expiration.....	34	..7,047,452	..2,072.7800	225,658	.....	.....1,914,067	.....	.....225,658	...	(102,471)	.....	.....	.....1,688,409	.....	.....	.....
BAC SP500 CALL LONG 5/2/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	05/03/2016.	05/03/2017.	05/02/2017.	Expiration.....	42	..8,742,006	..2,081.4300	490,896	.....	.....1,300,908	.....	.....490,896	...	(288,546)	.....	.....	.....810,012	.....	.....	.....
BAC SP500 CALL LONG 5/2/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	05/03/2016.	05/03/2017.	05/02/2017.	Expiration.....	10	..2,081,430	..2,081.4300	65,140	.....	.....140,143	.....	.....65,140	...	(36,779)	.....	.....	.....75,003	.....	.....	.....
BAC SP500 CALL LONG 6/2/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/03/2016.	06/05/2017.	06/02/2017.	Expiration.....	11	..2,315,786	..2,105.2600	129,349	.....	.....367,191	.....	.....129,349	...	(61,194)	.....	.....	.....237,842	.....	.....	.....
BAC SP500 CALL LONG 6/2/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/03/2016.	06/05/2017.	06/02/2017.	Expiration.....	6	..1,263,156	..2,105.2600	38,868	.....	.....86,478	.....	.....38,868	...	(16,056)	.....	.....	.....47,610	.....	.....	.....
BAC SP500 CALL LONG 6/16/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/20/2016.	06/19/2017.	06/16/2017.	Expiration.....	15	..3,106,830	..2,071.2200	217,500	.....	.....542,895	.....	.....217,500	...	(86,648)	.....	.....	.....325,395	.....	.....	.....
BAC SP500 CALL LONG 6/16/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/20/2016.	06/19/2017.	06/16/2017.	Expiration.....	4	828,488	..2,071.2200	37,936	.....	.....77,889	.....	.....37,936	...	(16,615)	.....	.....	.....39,953	.....	.....	.....
BAC SP500 CALL LONG 6/30/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/05/2016.	07/03/2017.	06/30/2017.	Expiration.....	126	..26,497,170	..2,102.9500	1,449,126	.....	.....4,037,796	.....	.....1,449,126	...	(843,802)	.....	.....	.....2,588,670	.....	.....	.....
BAC SP500 CALL LONG 6/30/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/05/2016.	07/03/2017.	06/30/2017.	Expiration.....	33	..6,939,735	..2,102.9500	204,369	.....	.....576,463	.....	.....204,369	...	(151,946)	.....	.....	.....372,094	.....	.....	.....
BAC SP500 CALL LONG 7/14/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/18/2016.	07/15/2017.	07/14/2017.	Expiration.....	36	..7,782,264	..2,161.7400	242,676	.....	.....481,224	.....	.....242,676	...	3,162	.....	.....	.....238,548	.....	.....	.....
BAC SP500 CALL LONG 7/14/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/18/2016.	07/15/2017.	07/14/2017.	Expiration.....	3	645,537	..2,151.7900	40,155	.....	.....92,244	.....	.....40,155	...	(4,707)	.....	.....	.....52,089	.....	.....	.....
BAC SP500 CALL LONG 8/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/02/2016.	08/02/2017.	08/01/2017.	Expiration.....	110	..23,672,000	..2,152.0000	1,272,480	.....	.....3,360,610	.....	.....1,272,480	...	(287,606)	.....	.....	.....2,088,130	.....	.....	.....
BAC SP500 CALL LONG 8/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/02/2016.	08/02/2017.	08/01/2017.	Expiration.....	30	..6,456,000	..2,152.0000	183,840	.....	.....396,765	.....	.....183,840	...	490	.....	.....	.....212,925	.....	.....	.....
BAC SP500 CALL LONG 8/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/01/2016.	08/02/2017.	08/01/2017.	Expiration.....	5	..1,091,933	..2,170.8400	63,226	.....	.....153,681	.....	.....63,226	...	(8,121)	.....	.....	.....90,455	.....	.....	.....
BAC SP500 CALL LONG 8/2/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/03/2016.	08/03/2017.	08/02/2017.	Expiration.....	6	..1,294,218	..2,157.0300	43,620	.....	.....87,466	.....	.....43,620	...	688	.....	.....	.....43,846	.....	.....	.....
BAC SP500 CALL LONG 8/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/16/2016.	08/16/2017.	08/15/2017.	Expiration.....	98	..21,463,470	..2,190.1500	1,147,482	.....	.....2,689,708	.....	.....1,147,482	...	(140,864)	.....	.....	.....1,542,226	.....	.....	.....
BAC SP500 CALL LONG 8/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/16/2016.	08/16/2017.	08/15/2017.	Expiration.....	23	..5,037,345	..2,190.1500	142,623	.....	.....294,711	.....	.....142,623	...	16,504	.....	.....	.....152,088	.....	.....	.....
BAC SP500 CALL LONG 8/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/15/2016.	08/16/2017.	08/15/2017.	Expiration.....	5	..1,143,258	..2,190.1500	64,693	.....	.....143,438	.....	.....64,693	...	(4,013)	.....	.....	.....78,746	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/01/2016.	09/02/2017.	09/01/2017.	Expiration.....	8	..1,814,839	..2,170.8600	108,935	.....	.....255,664	.....	.....108,935	...	(15,872)	.....	.....	.....146,729	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/02/2016.	09/02/2017.	09/01/2017.	Expiration.....	9	..1,957,622	..2,179.9800	117,740	.....	.....266,510	.....	.....117,740	...	(10,774)	.....	.....	.....148,770	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/06/2016.	09/02/2017.	09/01/2017.	Expiration.....	50	..10,899,900	..2,179.9800	626,200	.....	.....1,482,850	.....	.....626,200	...	(89,132)	.....	.....	.....856,650	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/06/2016.	09/02/2017.	09/01/2017.	Expiration.....	17	..3,705,966	..2,179.9800	116,399	.....	.....252,602	.....	.....116,399	...	5,390	.....	.....	.....136,203	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/15/2016.	09/16/2017.	09/15/2017.	Expiration.....	6	..1,331,301	..2,147.2600	83,182	.....	.....219,127	.....	.....83,182	...	(21,338)	.....	.....	.....135,945	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/16/2016.	09/16/2017.	09/15/2017.	Expiration.....	86	..18,466,436	..2,147.2600	1,081,880	.....	.....3,035,542	.....	.....1,081,880	...	(366,474)	.....	.....	.....1,953,662	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/16/2016.	09/16/2017.	09/15/2017.	Expiration.....	17	..3,650,342	..2,147.2600	121,533	.....	.....332,186	.....	.....121,533	...	(46,630)	.....	.....	.....210,653	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017....	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB4																				

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
BAC SP500 CALL LONG 12/15/2017.	Index Annuity.....	N/A	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	12/15/2016.	12/16/2017.	Expiration.	28	..6,378,925	2,262.0300	391,696	.....	.....1,166,938	.....	.....391,696	...	56,037	.....	.....	.....775,242	.....	.....	.....	
BAC SP500 CALL LONG 12/15/2017.	Index Annuity.....	N/A	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	12/16/2016.	12/16/2017.	Expiration.	100	22,620,300	2,262.0300	1,327,200	.....	.....4,137,800	.....	.....1,327,200	...	137,079	.....	.....	.....2,810,600	.....	.....	.....	
BAC SP500 CALL LONG 12/15/2017.	Index Annuity.....	N/A	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	12/16/2016.	12/16/2017.	Expiration.	23	..5,202,669	2,262.0300	167,463	.....	.....430,527	.....	.....167,463	...	36,112	.....	.....	.....263,064	.....	.....	.....	
HSBC SP500 CALL LONG 1/3/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/04/2016.	01/04/2017.	Expiration.	26	..5,314,244	2,043.9400	224,562	.....	.....556,114	.....	.....224,562	...	(281,956)	.....	.....	.....331,552	.....	.....	.....	
HSBC SP500 CALL LONG 1/3/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/04/2016.	01/04/2017.	Expiration.	6	..1,226,364	2,043.9400	25,494	.....	.....58,561	.....	.....25,494	...	(31,922)	.....	.....	.....33,067	.....	.....	.....	
HSBC SP500 CALL LONG 1/13/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	01/19/2016.	01/16/2017.	Expiration.	96	..18,051,168	1,880.3300	1,409,568	.....	.....3,785,376	.....	.....1,409,568	...	(2,029,084)	.....	.....	.....2,375,808	.....	.....	.....	
HSBC SP500 CALL LONG 2/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/17/2016.	02/20/2017.	Expiration.	63	..11,942,154	1,895.5800	1,012,977	.....	.....2,870,154	.....	.....1,012,977	...	(1,151,343)	.....	.....	.....1,857,177	.....	.....	.....	
HSBC SP500 CALL LONG 2/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/17/2016.	02/20/2017.	Expiration.	15	..2,843,370	1,895.5800	161,235	.....	.....1,043,672	.....	.....161,235	...	(216,290)	.....	.....	.....882,437	.....	.....	.....	
HSBC SP500 CALL LONG 2/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/18/2016.	02/20/2017.	Expiration.	32	..6,165,824	1,926.8200	438,112	.....	.....1,357,888	.....	.....438,112	...	(563,342)	.....	.....	.....919,776	.....	.....	.....	
HSBC SP500 CALL LONG 2/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/18/2016.	02/20/2017.	Expiration.	7	..1,348,774	1,926.8200	58,380	.....	.....465,179	.....	.....58,380	...	(95,950)	.....	.....	.....406,799	.....	.....	.....	
HSBC SP500 CALL LONG 2/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/19/2016.	02/20/2017.	Expiration.	16	..3,068,528	1,917.8300	219,168	.....	.....693,328	.....	.....219,168	...	(295,626)	.....	.....	.....474,160	.....	.....	.....	
HSBC SP500 CALL LONG 2/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/19/2016.	02/20/2017.	Expiration.	10	..1,917,830	1,917.8300	83,530	.....	.....673,531	.....	.....83,530	...	(145,924)	.....	.....	.....590,001	.....	.....	.....	
HSBC SP500 CALL LONG 3/1/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/02/2017.	Expiration.	105	20,772,675	1,978.3500	1,384,215	.....	.....4,384,905	.....	.....1,384,215	...	(1,387,719)	.....	.....	.....3,000,690	.....	.....	.....	
HSBC SP500 CALL LONG 3/1/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/02/2017.	Expiration.	24	..4,748,040	1,978.3500	190,416	.....	.....465,454	.....	.....190,416	...	(234,378)	.....	.....	.....275,038	.....	.....	.....	
HSBC SP500 CALL LONG 3/2/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/03/2017.	Expiration.	32	..6,356,640	1,986.4500	403,040	.....	.....1,265,504	.....	.....403,040	...	(417,695)	.....	.....	.....862,464	.....	.....	.....	
HSBC SP500 CALL LONG 3/2/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/03/2017.	Expiration.	6	..1,191,870	1,986.4500	44,292	.....	.....371,681	.....	.....44,292	...	(57,268)	.....	.....	.....327,389	.....	.....	.....	
HSBC SP500 CALL LONG 3/15/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/16/2016.	03/16/2017.	Expiration.	96	..19,352,928	2,015.9300	1,251,648	.....	.....3,545,568	.....	.....1,251,648	...	(964,487)	.....	.....	.....2,293,920	.....	.....	.....	
HSBC SP500 CALL LONG 3/15/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/16/2016.	03/16/2017.	Expiration.	17	..3,427,081	2,015.9300	130,951	.....	.....1,040,951	.....	.....130,951	...	(122,645)	.....	.....	.....910,000	.....	.....	.....	
HSBC SP500 CALL LONG 3/16/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/17/2016.	03/17/2017.	Expiration.	24	..4,865,328	2,027.2200	308,832	.....	.....849,984	.....	.....308,832	...	(220,868)	.....	.....	.....541,152	.....	.....	.....	
HSBC SP500 CALL LONG 3/16/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/17/2016.	03/17/2017.	Expiration.	7	..1,419,054	2,027.2200	53,746	.....	.....420,242	.....	.....53,746	...	(42,719)	.....	.....	.....366,496	.....	.....	.....	
HSBC SP500 CALL LONG 3/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/18/2016.	03/20/2017.	Expiration.	13	..2,652,767	2,040.5900	167,323	.....	.....438,958	.....	.....167,323	...	(104,082)	.....	.....	.....271,635	.....	.....	.....	
HSBC SP500 CALL LONG 3/17/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/18/2016.	03/20/2017.	Expiration.	5	..1,020,295	2,040.5900	39,430	.....	.....292,269	.....	.....39,430	...	(22,054)	.....	.....	.....252,839	.....	.....	.....	
HSBC SP500 CALL LONG 3/31/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	04/04/2016.	04/03/2017.	Expiration.	120	24,873,360	2,072.7800	1,434,600	.....	.....3,479,280	.....	.....1,434,600	...	(772,318)	.....	.....	.....2,044,680	.....	.....	.....	
HSBC SP500 CALL LONG 5/15/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	05/17/2016.	05/16/2017.	Expiration.	40	..8,266,640	2,066.6600	499,958	.....	.....1,342,640	.....	.....499,958	...	(296,841)	.....	.....	.....842,682	.....	.....	.....	
HSBC SP500 CALL LONG 5/15/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	05/17/2016.	05/16/2017.	Expiration.	9	..1,859,994	2,066.6600	64,476	.....	.....156,491	.....	.....64,476	...	(51,007)	.....	.....	.....92,015	.....	.....	.....	
HSBC SP500 CALL LONG 6/1/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	06/02/2016.	06/02/2017.	Expiration.	21	..4,408,593	2,099.3300	141,750	.....	.....685,745	.....	.....141,750	...	(66,242)	.....	.....	.....543,995	.....	.....	.....	
HSBC SP500 CALL LONG 6/2/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	06/06/2016.	06/05/2017.	Expiration.	20	..4,198,260	2,099.1300	260,714	.....	.....679,880	.....	.....260,714	...	(93,090)	.....	.....	.....419,166	.....	.....	.....	
HSBC SP500 CALL LONG 6/2/2017..	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	06/06/2016.	06/05/2017.	Expiration.	5	..1,049,565	2,099.1300	37,829	.....	.....75,974	.....	.....37,829	...	(10,844)	.....	.....	.....38,145	.....	.....	.....	
HSBC SP500 CALL LONG 7/14/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	07/18/2016.	07/15/2017.	Expiration.	104	22,482,096	2,161.7400	1,287,520	.....	.....3,094,312	.....	.....1,287,520	...	(184,293)	.....	.....	.....1,806,792	.....	.....	.....	
HSBC SP500 CALL LONG 11/2/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/03/2016.	11/03/2017.	Expiration.	65	..13,636,610	2,097.9400	882,944	.....	.....3,132,415	.....	.....882,944	...	(519,118)	.....	.....	.....2,249,471	.....	.....	.....	
HSBC SP500 CALL LONG 11/2/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/03/2016.	11/03/2017.	Expiration.	22	..4,615,468	2,097.9400	178,365	.....	.....659,584	.....	.....178,365	...	(168,036)	.....	.....	.....481,219	.....	.....	.....	
HSBC SP500 CALL LONG 11/3/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/04/2016.	11/04/2017.	Expiration.	17	..3,550,722	2,088.6600	234,069	.....	.....848,606	.....	.....234,069	...	(144,759)	.....	.....	.....614,537	.....	.....	.....	
HSBC SP500 CALL LONG 11/3/2017	Index Annuity.....	N/A	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/04/2016.	11/04/2017.	Expiration.	9	..1,879,794	2,088.6														

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JPM SP500 CALL LONG 1/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	01/19/2016.	01/16/2017.	Expiration.	31	..5,829,023	..1,880.3300	292,640	.....	.....2,053,886	.....	.....292,640	...	(437,906)	.....	.....	...1,761,246	.....	.....	.....
JPM SP500 CALL LONG 2/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/02/2016.	02/01/2017.	Expiration.	115	..22,302,870	..1,939.3800	1,404,495	.....	...3,911,955	.....	.....1,404,495	...	..(2,045,841)	.....	.....	...2,507,460	.....	.....	.....
JPM SP500 CALL LONG 2/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/02/2016.	02/02/2017.	Expiration.	20	..3,878,760	..1,939.3800	141,380	.....	.....396,217	.....	.....141,380	...	(247,715)	.....	.....	...254,837	.....	.....	.....
JPM SP500 CALL LONG 2/2/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/03/2016.	02/03/2017.	Expiration.	22	..4,186,666	..1,903.0300	286,660	.....	.....831,204	.....	.....286,660	...	(452,511)	.....	.....	...544,544	.....	.....	.....
JPM SP500 CALL LONG 2/2/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/03/2016.	02/03/2017.	Expiration.	7	..1,332,121	..1,903.0300	56,294	.....	.....464,339	.....	.....56,294	...	(106,039)	.....	.....	...408,045	.....	.....	.....
JPM SP500 CALL LONG 4/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	04/18/2016.	04/14/2017.	Expiration.	97	..20,183,081	..2,080.7300	1,281,370	.....	.....2,407,734	.....	.....1,281,370	...	(472,300)	.....	.....	...1,126,364	.....	.....	.....
JPM SP500 CALL LONG 4/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	04/18/2016.	04/14/2017.	Expiration.	31	..6,450,263	..2,080.7300	240,250	.....	.....1,774,273	.....	.....240,250	...	(63,265)	.....	.....	...1,534,023	.....	.....	.....
JPM SP500 CALL LONG 5/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/02/2016.	05/02/2017.	Expiration.	79	..16,315,870	..2,065.3000	1,064,762	.....	.....2,551,937	.....	.....1,064,762	...	(501,372)	.....	.....	...1,487,175	.....	.....	.....
JPM SP500 CALL LONG 5/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/02/2016.	05/01/2017.	Expiration.	25	..5,163,250	..2,065.3000	199,500	.....	.....395,175	.....	.....199,500	...	(95,682)	.....	.....	...195,675	.....	.....	.....
JPM SP500 CALL LONG 5/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/16/2016.	05/16/2017.	Expiration.	60	..12,279,660	..2,046.6100	814,140	.....	.....2,134,260	.....	.....814,140	...	(482,933)	.....	.....	...1,320,120	.....	.....	.....
JPM SP500 CALL LONG 5/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/16/2016.	05/16/2017.	Expiration.	17	..3,479,237	..2,046.6100	140,318	.....	.....329,680	.....	.....140,318	...	(110,383)	.....	.....	...189,362	.....	.....	.....
JPM SP500 CALL LONG 6/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/02/2016.	06/03/2017.	Expiration.	82	..17,214,506	..2,099.3300	1,076,250	.....	.....2,711,986	.....	.....1,076,250	...	(369,782)	.....	.....	...1,635,736	.....	.....	.....
JPM SP500 CALL LONG 4/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/16/2016.	06/16/2017.	Expiration.	80	..16,572,000	..2,071.5000	1,073,600	.....	.....2,887,680	.....	.....1,073,600	...	(542,869)	.....	.....	...1,814,080	.....	.....	.....
JPM SP500 CALL LONG 6/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/16/2016.	06/16/2017.	Expiration.	19	..3,935,850	..2,071.5000	150,347	.....	.....378,326	.....	.....150,347	...	(111,429)	.....	.....	...227,979	.....	.....	.....
JPM SP500 CALL LONG 6/16/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/17/2016.	06/19/2017.	Expiration.	15	..3,116,985	..2,077.9900	199,650	.....	.....532,740	.....	.....199,650	...	(96,181)	.....	.....	...333,090	.....	.....	.....
JPM SP500 CALL LONG 6/16/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/17/2016.	06/19/2017.	Expiration.	5	..1,038,995	..2,077.9900	38,635	.....	.....96,315	.....	.....38,635	...	(26,098)	.....	.....	...57,680	.....	.....	.....
JPM SP500 CALL LONG 8/3/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/04/2016.	08/04/2017.	Expiration.	20	..4,327,580	..2,163.7900	244,500	.....	.....616,740	.....	.....244,500	...	(48,467)	.....	.....	...372,240	.....	.....	.....
JPM SP500 CALL LONG 8/3/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/04/2016.	08/04/2017.	Expiration.	9	..1,947,411	..2,163.7900	64,800	.....	.....126,142	.....	.....64,800	...	6,204	.....	.....	...61,342	.....	.....	.....
JPM SP500 CALL LONG 8/16/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/17/2016.	08/17/2017.	Expiration.	8	..1,742,520	..2,178.1500	102,264	.....	.....231,968	.....	.....102,264	...	(9,191)	.....	.....	...129,704	.....	.....	.....
JPM SP500 CALL LONG 8/16/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/17/2016.	08/17/2017.	Expiration.	2	..435,630	..2,178.1500	13,780	.....	.....27,712	.....	.....13,780	...	1,258	.....	.....	...13,932	.....	.....	.....
JPM SP500 CALL LONG 8/17/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/18/2016.	08/18/2017.	Expiration.	18	..3,927,996	..2,182.2200	229,464	.....	.....446,022	.....	.....229,464	...	(17,111)	.....	.....	...216,558	.....	.....	.....
JPM SP500 CALL LONG 8/17/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/18/2016.	08/18/2017.	Expiration.	9	..1,963,998	..2,182.2200	63,108	.....	.....116,239	.....	.....63,108	...	8,863	.....	.....	...53,131	.....	.....	.....
JPM SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	09/06/2016.	09/02/2017.	Expiration.	100	..21,708,600	..2,170.8600	1,318,500	.....	.....3,056,900	.....	.....1,318,500	...	(171,690)	.....	.....	...1,738,400	.....	.....	.....
JPM SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	09/06/2016.	09/02/2017.	Expiration.	25	..5,427,150	..2,170.8600	180,100	.....	.....394,273	.....	.....180,100	...	1,877	.....	.....	...214,173	.....	.....	.....
JPM SP500 CALL LONG 9/29/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	10/03/2016.	09/30/2017.	Expiration.	113	..24,501,451	..2,168.2700	1,408,545	.....	.....3,967,317	.....	.....1,408,545	...	(392,033)	.....	.....	...2,558,772	.....	.....	.....
JPM SP500 CALL LONG 9/29/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	10/03/2016.	09/30/2017.	Expiration.	24	..5,203,848	..2,168.2700	161,640	.....	.....454,936	.....	.....161,640	...	(41,430)	.....	.....	...293,296	.....	.....	.....
JPM SP500 CALL LONG 10/3/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	10/04/2016.	10/04/2017.	Expiration.	43	..9,293,160	..2,161.2000	529,545	.....	.....1,605,534	.....	.....529,545	...	(178,584)	.....	.....	...1,075,989	.....	.....	.....
JPM SP500 CALL LONG 10/3/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	10/04/2016.	10/04/2017.	Expiration.	12	..2,593,440	..2,161.2000	147,780	.....	.....238,292	.....	.....147,780	...	40,965	.....	.....	...90,512	.....	.....	.....
JPM SP500 CALL LONG 10/13/2017.	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	10/17/2016.	10/14/2017.	Expiration.	108	..23,036,184	..2,132.9800	1,394,820	.....	.....4,538,052	.....	.....1,394,820	...	(615,404)	.....	.....	...3,143,232	.....	.....	.....
JPM SP500 CALL LONG 10/13/2017.	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	10/17/2016.	10/14/2017.	Expiration.	22	..4,692,556	..2,132.9800	166,364	.....	.....549,417	.....	.....166,364	...	(106,124)	.....	.....	...383,053	.....	.....	.....
JPM SP500 CALL LONG 12/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	12/05/2016.	12/02/2017.	Expiration.	27	..5,918,265	..2,191.9500	394,659	.....	.....1,215,729	.....	.....394,659	...	(30,992)	.....	.....	...821,070	.....	.....	.....
JPM SP500 CALL LONG 12/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	12/05/2016.	12/02/2017.	Expiration.	5	..1,095,975	..2,191.9500	45,270	.....	.....121,662	.....	.....45,270	...	(2,290)	.....	.....	...76,392	.....	.....	.....
JPM SP500 CALL LONG 12/15/2017.	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	12/19/2016.	12/16/2017.	Expiration.	19	..4,290,333	..2,258.0700	286,026	.....	.....793,706	.....	.....286,026	...	54,021	.....	.....	...507,680	.....	.....	.....
JPM SP500 CALL LONG 12/15/2017.	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	12/19/2016.	12/16/2017.	Expiration.	9	..2,032,263	..2,258.0700	82,125	.....	.....168,229	.....	.....82,125	...	27,956	.....	.....	...86,104	.....	.....	.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												..47,994,428	0	..140,414,019	0	..47,994,428	KXX	(25,555,640)	0	0	..92,419,592	0	0	XXX
0149999. Total-Purchased Options-Hedging Other.....												..47,994,428	0	..140,414,019	0	..47,994,428	KXX	(25,555,640)	0	0	..92,419,592	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....												..47,994,428	0	..140,414,019	0	..47,994,428	KXX	(25,555,640)	0	0	..92,419,592	0	0	XXX
0429999. Total-Purchased Options.....												..47,994,428	0	..140,414,019	0	..47,994,428	KXX	(25,555,640)	0	0	..92,419,592	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																								
BAC SP500 CALL SHORT 2/3/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZ0031MB	02/04/2016.	02/06/2017.	Expiration.	16	..3,171,744	..1,982.3400	(152,704)	.....	.....(504,128)	.....	.....(152,704)	...	...261,558	.....	.....	...351,424	.....	.....	.....
BAC SP500 CALL SHORT 2/3/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZ0031MB	02/04/2016.	02/06/2017.	Expiration.	5	..995,910	..1,991.8200	(20,380)	.....	.....(287,713)	.....	.....(20,380)	...	...50,137	.....	.....	...267,333	.....	.....	.....
BAC SP500 CALL SHORT 2/16/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZ0031MB	02/16/2016.	02/17/2017.	Expiration.	47	..8,974,744	..1,909.5200	(596,665)	.....	.....(2,057,190)	.....	.....(596,665)	...	...950,851	.....	.....	...(1,460,525)	.....	.....	.....
BAC SP500 CALL SHORT 2/16/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZ0031MB	02/16/2016.	02/17/2017.	Expiration.	12	..2,304,960	..1,920.8000	(79,728)	.....	.....(805,620)	.....	.....(79,728)	...	...192,550	.....	.....	...725,892	.....	.....	.....

SCHEDULE DB - PART A - SECTION 2

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

E19.3

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
BAC SP500 CALL SHORT 3/3/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	03/04/2016.	03/06/2017.	03/03/2017.	Expiration.....	15	3,094,365	2,062.9100	(122,190)	.....	.....(480,315)	.....	.....(122,190)	...	155,156	.....	.....	.....(358,125)	.....	.....	.....
BAC SP500 CALL SHORT 3/3/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	03/04/2016.	03/06/2017.	03/03/2017.	Expiration.....	4	829,344	2,073.3600	(6,752)	.....	.....(213,143)	.....	.....	...	25,151	.....	.....	.....(206,391)	.....	.....	.....
BAC SP500 CALL SHORT 3/31/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	04/04/2016.	04/03/2017.	03/31/2017.	Expiration.....	34	7,351,888	2,162.3200	(69,598)	.....	.....(1,609,631)	.....	.....(69,598)	...	(19,983)	.....	.....	.....(1,540,033)	.....	.....	.....
BAC SP500 CALL SHORT 5/2/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	05/03/2016.	05/03/2017.	05/02/2017.	Expiration.....	42	9,125,004	2,172.6200	(279,636)	.....	.....(917,910)	.....	.....(279,636)	...	199,434	.....	.....	.....(638,274)	.....	.....	.....
BAC SP500 CALL SHORT 5/2/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	05/03/2016.	05/03/2017.	05/02/2017.	Expiration.....	10	2,182,770	2,182.7700	(15,720)	.....	.....(38,803)	.....	.....(15,720)	...	(606)	.....	.....	.....(23,083)	.....	.....	.....
BAC SP500 CALL SHORT 6/2/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/03/2016.	06/05/2017.	06/02/2017.	Expiration.....	11	2,390,630	2,173.3000	(83,743)	.....	.....(292,347)	.....	.....(83,743)	...	50,900	.....	.....	.....(208,604)	.....	.....	.....
BAC SP500 CALL SHORT 6/2/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/03/2016.	06/05/2017.	06/02/2017.	Expiration.....	6	1,310,160	2,183.6000	(13,236)	.....	.....(39,474)	.....	.....(13,236)	...	3,009	.....	.....	.....(26,238)	.....	.....	.....
BAC SP500 CALL SHORT 6/16/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/20/2016.	06/19/2017.	06/16/2017.	Expiration.....	15	3,190,815	2,127.2100	(158,715)	.....	.....(458,910)	.....	.....(158,715)	...	79,980	.....	.....	.....(300,195)	.....	.....	.....
BAC SP500 CALL SHORT 6/16/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	06/20/2016.	06/19/2017.	06/16/2017.	Expiration.....	4	853,044	2,132.6100	(19,440)	.....	.....(53,333)	.....	.....(19,440)	...	12,520	.....	.....	.....(33,893)	.....	.....	.....
BAC SP500 CALL SHORT 6/30/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/05/2016.	07/03/2017.	06/30/2017.	Expiration.....	126	27,477,828	2,180.7800	(885,150)	.....	.....(3,057,138)	.....	.....(885,150)	...	693,405	.....	.....	.....(2,171,988)	.....	.....	.....
BAC SP500 CALL SHORT 6/30/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/05/2016.	07/03/2017.	06/30/2017.	Expiration.....	33	7,224,327	2,189.1900	(64,053)	.....	.....(291,871)	.....	.....(64,053)	...	60,163	.....	.....	.....(227,818)	.....	.....	.....
BAC SP500 CALL SHORT 7/14/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	07/18/2016.	07/15/2017.	07/14/2017.	Expiration.....	36	8,100,864	2,250.2400	(76,428)	.....	.....(162,624)	.....	.....(76,428)	...	(31,548)	.....	.....	.....(86,196)	.....	.....	.....
BAC SP500 CALL SHORT 8/1/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/02/2016.	08/02/2017.	08/01/2017.	Expiration.....	110	24,704,020	2,245.8200	(786,720)	.....	.....(2,535,830)	.....	.....(786,720)	...	246,734	.....	.....	.....(1,749,110)	.....	.....	.....
BAC SP500 CALL SHORT 8/1/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/02/2016.	08/02/2017.	08/01/2017.	Expiration.....	30	6,754,260	2,251.4200	(57,540)	.....	.....(155,025)	.....	.....(57,540)	...	(14,691)	.....	.....	.....(97,485)	.....	.....	.....
BAC SP500 CALL SHORT 8/2/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/03/2016.	08/03/2017.	08/02/2017.	Expiration.....	6	1,358,928	2,264.8800	(10,488)	.....	.....(22,756)	.....	.....(10,488)	...	(4,527)	.....	.....	.....(12,268)	.....	.....	.....
BAC SP500 CALL SHORT 8/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/16/2016.	08/16/2017.	08/15/2017.	Expiration.....	98	22,209,936	2,266.3200	(705,404)	.....	.....(1,943,242)	.....	.....(705,404)	...	129,932	.....	.....	.....(1,237,838)	.....	.....	.....
BAC SP500 CALL SHORT 8/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	08/16/2016.	08/16/2017.	08/15/2017.	Expiration.....	23	5,221,253	2,270.1100	(46,230)	.....	.....(110,803)	.....	.....(46,230)	...	(16,538)	.....	.....	.....(64,573)	.....	.....	.....
BAC SP500 CALL SHORT 9/1/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/06/2016.	09/02/2017.	09/01/2017.	Expiration.....	50	11,221,450	2,244.2900	(424,500)	.....	.....(1,161,300)	.....	.....(424,500)	...	89,752	.....	.....	.....(736,800)	.....	.....	.....
BAC SP500 CALL SHORT 9/1/2017..	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/06/2016.	09/02/2017.	09/01/2017.	Expiration.....	17	3,830,814	2,253.4200	(45,169)	.....	.....(127,754)	.....	.....(45,169)	...	(7,051)	.....	.....	.....(82,585)	.....	.....	.....
BAC SP500 CALL SHORT 9/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/16/2016.	09/16/2017.	09/15/2017.	Expiration.....	86	19,267,182	2,240.3700	(620,490)	.....	.....(2,234,796)	.....	.....(620,490)	...	313,087	.....	.....	.....(1,614,306)	.....	.....	.....
BAC SP500 CALL SHORT 9/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/16/2016.	09/16/2017.	09/15/2017.	Expiration.....	17	3,824,388	2,249.6400	(32,674)	.....	.....(158,140)	.....	.....(32,674)	...	20,941	.....	.....	.....(125,466)	.....	.....	.....
BAC SP500 CALL SHORT 9/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/19/2016.	09/16/2017.	09/15/2017.	Expiration.....	30	6,591,210	2,197.0700	(279,990)	.....	.....(909,480)	.....	.....(279,990)	...	125,515	.....	.....	.....(629,490)	.....	.....	.....
BAC SP500 CALL SHORT 9/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	09/19/2016.	09/16/2017.	09/15/2017.	Expiration.....	7	1,547,273	2,210.3900	(22,848)	.....	.....(96,116)	.....	.....(22,848)	...	14,846	.....	.....	.....(73,268)	.....	.....	.....
BAC SP500 CALL SHORT 10/17/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	10/18/2016.	10/18/2017.	10/17/2017.	Expiration.....	34	7,502,236	2,206.5400	(297,976)	.....	.....(1,199,588)	.....	.....(297,976)	...	171,557	.....	.....	.....(901,612)	.....	.....	.....
BAC SP500 CALL SHORT 10/17/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	10/18/2016.	10/18/2017.	10/17/2017.	Expiration.....	7	1,553,671	2,219.5300	(20,349)	.....	.....(110,604)	.....	.....(20,349)	...	23,436	.....	.....	.....(90,255)	.....	.....	.....
BAC SP500 CALL SHORT 11/1/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	11/02/2016.	11/02/2017.	11/01/2017.	Expiration.....	92	20,033,368	2,177.5400	(808,680)	.....	.....(3,696,744)	.....	.....(808,680)	...	672,797	.....	.....	.....(2,888,064)	.....	.....	.....
BAC SP500 CALL SHORT 11/1/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	11/02/2016.	11/02/2017.	11/01/2017.	Expiration.....	25	5,469,350	2,187.7400	(77,850)	.....	.....(522,642)	.....	.....(77,850)	...	139,165	.....	.....	.....(444,792)	.....	.....	.....
BAC SP500 CALL SHORT 12/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	12/16/2016.	12/16/2017.	12/15/2017.	Expiration.....	100	23,633,500	2,363.3500	(750,500)	.....	.....(3,124,600)	.....	.....(750,500)	...	(56,753)	.....	.....	.....(2,374,100)	.....	.....	.....
BAC SP500 CALL SHORT 12/15/2017	Index Annuity.....	N/A.....	INDEX	BK AMER.....	B4TYDEB6GKMZO031MB2	12/16/2016.	12/16/2017.	12/15/2017.	Expiration.....	23	5,468,480	2,377.6000	(41,446)	.....	.....(164,716)	.....	.....(41,446)	...	(7,885)	.....	.....	.....(123,270)	.....	.....	.....
HSBC SP500 CALL SHORT 1/3/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/04/2016.	01/04/2017.	01/03/2017.	Expiration.....	26	5,575,648	2,144.4800	(100,854)	.....	.....(294,710)	.....	.....(100,854)	...	144,265	.....	.....	.....(193,856)	.....	.....	.....
HSBC SP500 CALL SHORT 1/3/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/04/2016.	01/04/2017.	01/03/2017.	Expiration.....	6	1,292,268	2,153.7800	(3,156)	.....	.....	.....	.....(3,156)	...	3,156	.....	.....	.....	.....	.....	.....
1/13/2017 HSBC SP500 CALL SHORT 1/3/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	01/19/2016.	01/16/2017.	01/13/2017.	Expiration.....	96	18,795,264	1,957.8400	(967,008)	.....	.....(3,041,280)	.....	.....(967,008)	...	1,728,340	.....	.....	.....(2,074,272)	.....	.....	.....
2/17/2017 HSBC SP500 CALL SHORT 2/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/17/2016.	02/20/2017.	02/17/2017.	Expiration.....	63	12,534,984	1,989.6800	(663,642)	.....	.....(2,277,324)	.....	.....(663,642)	...	922,623	.....	.....	.....(1,613,682)	.....	.....	.....
2/17/2017 HSBC SP500 CALL SHORT 2/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/17/2016.	02/20/2017.	02/17/2017.	Expiration.....	15	3,001,380	2,000.9200	(72,240)	.....	.....(885,662)	.....	.....(72,240)	...	147,419	.....	.....	.....(813,422)	.....	.....	.....
2/17/2017 HSBC SP500 CALL SHORT 2/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/18/2016.	02/20/2017.	02/17/2017.	Expiration.....	32	6,449,376	2,015.4300	(279,712)	.....	.....(1,074,336)	.....	.....(279,712)	...	446,511	.....	.....	.....(794,624)	.....	.....	.....
2/17/2017 HSBC SP500 CALL SHORT 2/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/18/2016.	02/20/2017.	02/17/2017.	Expiration.....	7	1,414,259	2,020.3700	(24,647)	.....	.....(399,694)	.....	.....(24,647)	...	64,258	.....	.....	.....(375,047)	.....	.....	.....
2/17/2017 HSBC SP500 CALL SHORT 2/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/19/2016.	02/20/2017.	02/17/2017.	Expiration.....	16	3,176,720	1,985.4500	(155,568)	.....	.....(585,136)	.....	.....(155,568)	...	253,846	.....	.....	.....(429,568)	.....	.....	.....
2/17/2017 HSBC SP500 CALL SHORT 2/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	02/19/2016.	02/20/2017.	02/17/2017.	Expiration.....	10	1,993,850	1,993.8500	(42,040)	.....	.....(597,511)	.....	.....(42,040)	...	111,463	.....	.....	.....(555,471)	.....	.....	.....
3/31/2017 HSBC SP500 CALL SHORT 3/31/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	04/03/2017.	03/31/2017.	Expiration.....	105	21,623,910	2,059.4200	(891,660)	.....	.....(3,533,670)	.....	.....(891,660)	...	1,074,236	.....	.....	.....(2,642,010)	.....	.....	.....
HSBC SP500 CALL SHORT 3/1/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/02/2017.	03/01/2017.	Expiration.....	24	4,961,568	2,067.3200	(77,784)	.....	.....(251,926)	.....	.....(77,784)	...	133,835	.....	.....	.....(174,142)	.....	.....	.....
HSBC SP500 CALL SHORT 3/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/03/2017.	03/02/2017.	Expiration.....	32	6,640,704	2,075.2200	(243,104)	.....	.....(981,440)	.....	.....(243,104)	...	310,662	.....	.....	.....(738,336)	.....	.....	.....
HSBC SP500 CALL SHORT 3/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/03/2016.	03/03/2017.</																		

SCHEDULE DB - PART A - SECTION 2

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

E19.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
HSBC SP500 CALL SHORT 3/15/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/16/2016.	03/16/2017.	Expiration.....	17	..3,569,371	2,099.6300	(54,128)	.....	.....(898,661)	.....	.....(54,128)	...	58,266	.....	.....	.....(844,533)	.....	.....	.....
HSBC SP500 CALL SHORT 3/16/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/17/2016.	03/17/2017.	Expiration.....	24	..5,082,456	2,117.6900	(181,848)	.....	.....(632,856)	.....	.....(181,848)	...	153,391	.....	.....	.....(451,008)	.....	.....	.....
HSBC SP500 CALL SHORT 3/16/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/17/2016.	03/17/2017.	Expiration.....	7	..1,488,235	2,126.0500	(17,479)	.....	.....(351,061)	.....	.....(17,479)	...	10,920	.....	.....	.....(333,582)	.....	.....	.....
HSBC SP500 CALL SHORT 3/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/18/2016.	03/20/2017.	Expiration.....	13	..2,742,779	2,109.8300	(111,956)	.....	.....(348,946)	.....	.....(111,956)	...	79,067	.....	.....	.....(236,990)	.....	.....	.....
HSBC SP500 CALL SHORT 3/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	03/18/2016.	03/20/2017.	Expiration.....	5	..1,062,250	2,124.5000	(15,030)	.....	.....(250,314)	.....	.....(15,030)	...	5,315	.....	.....	.....(235,284)	.....	.....	.....
HSBC SP500 CALL SHORT 3/31/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	04/04/2016.	04/03/2017.	Expiration.....	120	..25,823,280	2,151.9400	(881,400)	.....	.....(2,529,360)	.....	.....(881,400)	...	530,578	.....	.....	.....(1,647,960)	.....	.....	.....
HSBC SP500 CALL SHORT 5/15/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	05/17/2016.	05/16/2017.	Expiration.....	40	..8,623,000	2,155.7500	(299,376)	.....	.....(986,280)	.....	.....(299,376)	...	213,132	.....	.....	.....(686,904)	.....	.....	.....
HSBC SP500 CALL SHORT 6/1/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	05/17/2016.	05/16/2017.	Expiration.....	9	..1,950,093	2,166.7700	(19,967)	.....	.....(66,392)	.....	.....(19,967)	...	13,343	.....	.....	.....(46,425)	.....	.....	.....
HSBC SP500 CALL SHORT 6/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	06/02/2016.	06/01/2017.	Expiration.....	21	..4,603,851	2,192.3100	(51,240)	.....	.....(490,487)	.....	.....(51,240)	...	(3,655)	.....	.....	.....(439,247)	.....	.....	.....
HSBC SP500 CALL SHORT 6/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	06/06/2016.	06/05/2017.	Expiration.....	20	..4,313,380	2,156.6900	(187,145)	.....	.....(564,760)	.....	.....(187,145)	...	78,553	.....	.....	.....(377,615)	.....	.....	.....
HSBC SP500 CALL SHORT 6/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	06/06/2016.	06/05/2017.	Expiration.....	5	..1,081,220	2,162.4400	(18,718)	.....	.....(44,319)	.....	.....(18,718)	...	2,434	.....	.....	.....(25,602)	.....	.....	.....
HSBC SP500 CALL SHORT 7/14/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	07/18/2016.	07/15/2017.	Expiration.....	104	..23,275,720	2,238.0500	(817,440)	.....	.....(2,300,688)	.....	.....(817,440)	...	145,133	.....	.....	.....(1,483,248)	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/03/2016.	11/03/2017.	Expiration.....	65	..14,332,240	2,204.9600	(492,213)	.....	.....(2,436,785)	.....	.....(492,213)	...	440,698	.....	.....	.....(1,944,573)	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/03/2016.	11/03/2017.	Expiration.....	22	..4,869,876	2,213.5800	(50,518)	.....	.....(405,176)	.....	.....(50,518)	...	105,921	.....	.....	.....(354,658)	.....	.....	.....
HSBC SP500 CALL SHORT 11/3/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/04/2016.	11/04/2017.	Expiration.....	17	..3,695,596	2,173.8800	(148,091)	.....	.....(703,732)	.....	.....(148,091)	...	130,135	.....	.....	.....(555,641)	.....	.....	.....
HSBC SP500 CALL SHORT 11/3/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/04/2016.	11/04/2017.	Expiration.....	9	..1,959,741	2,177.4900	(30,465)	.....	.....(202,454)	.....	.....(30,465)	...	55,736	.....	.....	.....(171,989)	.....	.....	.....
HSBC SP500 CALL SHORT 11/15/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/16/2016.	11/16/2017.	Expiration.....	65	..14,607,905	2,247.3700	(569,725)	.....	.....(2,062,125)	.....	.....(569,725)	...	214,431	.....	.....	.....(1,492,400)	.....	.....	.....
HSBC SP500 CALL SHORT 11/15/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/16/2016.	11/16/2017.	Expiration.....	17	..3,837,648	2,257.4400	(51,200)	.....	.....(269,973)	.....	.....(51,200)	...	38,196	.....	.....	.....(218,773)	.....	.....	.....
HSBC SP500 CALL SHORT 11/16/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/17/2016.	11/17/2017.	Expiration.....	48	..10,974,384	2,286.3300	(340,650)	.....	.....(1,436,688)	.....	.....(340,650)	...	138,934	.....	.....	.....(1,096,038)	.....	.....	.....
HSBC SP500 CALL SHORT 11/16/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/17/2016.	11/17/2017.	Expiration.....	14	..3,216,976	2,297.8400	(24,334)	.....	.....(165,771)	.....	.....(24,334)	...	22,849	.....	.....	.....(141,437)	.....	.....	.....
HSBC SP500 CALL SHORT 11/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/18/2016.	11/18/2017.	Expiration.....	19	..4,336,446	2,282.3400	(141,864)	.....	.....(563,369)	.....	.....(141,864)	...	52,380	.....	.....	.....(421,506)	.....	.....	.....
HSBC SP500 CALL SHORT 11/17/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	11/18/2016.	11/18/2017.	Expiration.....	6	..1,374,918	2,291.5300	(12,075)	.....	.....(71,190)	.....	.....(12,075)	...	9,923	.....	.....	.....(59,115)	.....	.....	.....
HSBC SP500 CALL SHORT 12/1/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	12/02/2016.	12/02/2017.	Expiration.....	122	..27,867,240	2,284.2000	(1,019,810)	.....	.....(4,367,844)	.....	.....(1,019,810)	...	255,255	.....	.....	.....(3,348,034)	.....	.....	.....
HSBC SP500 CALL SHORT 12/1/2017	Index Annuity.....	N/A.....	INDEX	HSBC.....	1IE8VN30JCEQV1H4R804	12/02/2016.	12/02/2017.	Expiration.....	25	..5,735,325	2,294.1300	(64,450)	.....	.....(350,654)	.....	.....(64,450)	...	33,542	.....	.....	.....(286,204)	.....	.....	.....
JPM SP500 CALL SHORT 1/4/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	01/05/2016.	01/05/2017.	Expiration.....	65	..13,743,080	2,114.3200	(541,970)	.....	.....(1,016,795)	.....	.....(541,970)	...	267,155	.....	.....	.....(474,825)	.....	.....	.....
JPM SP500 CALL SHORT 1/4/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	01/05/2016.	01/05/2017.	Expiration.....	20	..4,250,180	2,125.0900	(60,640)	.....	.....	.....	.....(60,640)	...	(60,640)	.....	.....	.....60,640	.....	.....	.....
JPM SP500 CALL SHORT 1/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	01/19/2016.	01/16/2017.	Expiration.....	31	..6,108,767	1,970.5700	(137,888)	.....	.....(1,774,142)	.....	.....(137,888)	...	312,966	.....	.....	.....(1,636,254)	.....	.....	.....
JPM SP500 CALL SHORT 2/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/02/2016.	02/02/2017.	Expiration.....	115	..23,155,710	2,013.5400	(941,620)	.....	.....(3,059,115)	.....	.....(941,620)	...	1,671,214	.....	.....	.....(2,117,495)	.....	.....	.....
JPM SP500 CALL SHORT 2/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/02/2016.	02/02/2017.	Expiration.....	20	..4,050,240	2,025.1200	(61,560)	.....	.....(224,737)	.....	.....(61,560)	...	156,154	.....	.....	.....(163,177)	.....	.....	.....
JPM SP500 CALL SHORT 2/2/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/03/2016.	02/03/2017.	Expiration.....	22	..4,387,284	1,994.2200	(175,406)	.....	.....(630,586)	.....	.....(175,406)	...	366,155	.....	.....	.....(455,180)	.....	.....	.....
JPM SP500 CALL SHORT 2/2/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	02/03/2016.	02/03/2017.	Expiration.....	7	..1,400,777	2,001.1100	(22,421)	.....	.....(395,683)	.....	.....(22,421)	...	71,300	.....	.....	.....(373,262)	.....	.....	.....
JPM SP500 CALL SHORT 4/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	04/18/2016.	04/14/2017.	Expiration.....	97	..20,893,315	2,153.9500	(838,856)	.....	.....(1,697,500)	.....	.....(838,856)	...	339,469	.....	.....	.....(858,644)	.....	.....	.....
JPM SP500 CALL SHORT 4/13/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	04/18/2016.	04/14/2017.	Expiration.....	31	..6,702,851	2,162.2100	(96,007)	.....	.....(1,521,685)	.....	.....(96,007)	...	(23,413)	.....	.....	.....(1,425,678)	.....	.....	.....
JPM SP500 CALL SHORT 5/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/02/2016.	05/02/2017.	Expiration.....	79	..16,844,143	2,132.1700	(737,860)	.....	.....(2,023,664)	.....	.....(737,860)	...	396,334	.....	.....	.....(1,285,804)	.....	.....	.....
JPM SP500 CALL SHORT 5/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/02/2016.	05/02/2017.	Expiration.....	25	..5,349,325	2,139.7300	(92,550)	.....	.....(209,100)	.....	.....(92,550)	...	27,048	.....	.....	.....(116,550)	.....	.....	.....
JPM SP500 CALL SHORT 5/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/16/2016.	05/16/2017.	Expiration.....	60	..12,669,780	2,111.6300	(567,480)	.....	.....(1,744,140)	.....	.....(567,480)	...	408,634	.....	.....	.....(1,176,660)	.....	.....	.....
JPM SP500 CALL SHORT 5/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	05/16/2016.	05/16/2017.	Expiration.....	17	..3,601,110	2,118.3000	(68,510)	.....	.....(207,807)	.....	.....(68,510)	...	65,316	.....	.....	.....(139,297)	.....	.....	.....
JPM SP500 CALL SHORT 6/1/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/02/2016.	06/03/2017.	Expiration.....	82	..17,858,534	2,177.8700	(696,590)	.....	.....(2,067,958)	.....	.....(696,590)	...	268,830	.....	.....	.....(1,371,368)	.....	.....	.....
JPM SP500 CALL SHORT 6/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/16/2016.	06/16/2017.	Expiration.....	80	..17,202,720	2,150.3400	(702,720)	.....	.....(2,256,960)	.....	.....(702,720)	...	429,565	.....	.....	.....(1,554,240)	.....	.....	.....
JPM SP500 CALL SHORT 6/15/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/16/2016.	06/16/2017.	Expiration.....	19	..4,115,552	2,166.0800	(57,760)	.....	.....(198,624)	.....	.....(57,760)	...	42,839	.....	.....	.....(140,864)	.....	.....	.....
JPM SP500 CALL SHORT 6/16/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/17/2016.	06/19/2017.	Expiration.....	15	..3,225,615	2,150.4100	(134,445)	.....	.....(424,110)	.....	.....(134,445)	...	78,439	.....	.....	.....(289,665)	.....	.....	.....
JPM SP500 CALL SHORT 6/16/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	06/17/2016.	06/19/2017.	Expiration.....	5	..1,085,385	2,170.7700	(14,085)	.....	.....(49,925)	.....	.....(14,085)	...	9,719	.....	.....	.....(35,840)	.....	.....	.....
JPM SP500 CALL SHORT 8/3/2017...	Index Annuity.....	N/A.....	INDEX	JP MORG.....	7H6GLXDRUGQFU57RNE	08/04/2016.	08/04/2017.	Expiration.....	20	..4,542,440	2,271.2200	(122,300)	.....	.....(401,880)	.....	.....(122,300)	...	39,223	.....	.....	.....(279,580)	.....	.....	.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JPM SP500 CALL SHORT 8/3/2017...	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	08/04/2016.	08/04/2017.	08/03/2017.	Expiration.....	9	..2,051,811	2,279.7900	(14,625)	.....	.....(21,742)	.....	.....(14,625)	...	(8,283)	.....	.....	.....(7,117)	.....	.....	.....
JPM SP500 CALL SHORT 8/16/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	08/17/2016.	08/17/2017.	08/16/2017.	Expiration.....	8	..1,812,224	2,265.2800	(60,776)	.....	.....(162,264)	.....	.....(60,776)	...	8,806	.....	.....	.....(101,488)	.....	.....	.....
JPM SP500 CALL SHORT 8/16/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	08/17/2016.	08/17/2017.	08/16/2017.	Expiration.....	2	..457,412	2,287.0600	(3,270)	.....	.....(5,930)	.....	.....(3,270)	...	(1,492)	.....	.....	.....(2,660)	.....	.....	.....
JPM SP500 CALL SHORT 8/17/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	08/18/2016.	08/18/2017.	08/17/2017.	Expiration.....	18	..4,126,248	2,292.3600	(116,280)	.....	.....(247,770)	.....	.....(116,280)	...	16,043	.....	.....	.....(131,490)	.....	.....	.....
JPM SP500 CALL SHORT 8/17/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	08/18/2016.	08/18/2017.	08/17/2017.	Expiration.....	9	..2,067,912	2,297.6800	(12,690)	.....	.....(12,325)	.....	.....(12,690)	...	(6,407)	.....	.....365	.....	.....	.....	.....
JPM SP500 CALL SHORT 9/1/2017...	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	09/06/2016.	09/02/2017.	09/01/2017.	Expiration.....	100	..22,635,300	2,263.5300	(771,000)	.....	.....(2,130,200)	.....	.....(771,000)	...	159,606	.....	.....	.....(1,359,200)	.....	.....	.....
JPM SP500 CALL SHORT 9/1/2017...	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	09/06/2016.	09/02/2017.	09/01/2017.	Expiration.....	25	..5,680,225	2,272.0900	(47,950)	.....	.....(141,198)	.....	.....(47,950)	...	(7,669)	.....	.....	.....(93,248)	.....	.....	.....
JPM SP500 CALL SHORT 9/29/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	10/03/2016.	09/30/2017.	09/29/2017.	Expiration.....	113	..25,475,398	2,254.4600	(837,895)	.....	.....(2,993,370)	.....	.....(837,895)	...	372,687	.....	.....	.....(2,155,475)	.....	.....	.....
JPM SP500 CALL SHORT 9/29/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	10/03/2016.	09/30/2017.	09/29/2017.	Expiration.....	24	..5,416,368	2,256.8200	(49,656)	.....	.....(242,416)	.....	.....(49,656)	...	26,303	.....	.....	.....(192,760)	.....	.....	.....
JPM SP500 CALL SHORT 10/3/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	10/04/2016.	10/04/2017.	10/03/2017.	Expiration.....	43	..9,635,440	2,240.8000	(318,200)	.....	.....(1,263,254)	.....	.....(318,200)	...	178,458	.....	.....	.....(945,054)	.....	.....	.....
JPM SP500 CALL SHORT 10/3/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	10/04/2016.	10/04/2017.	10/03/2017.	Expiration.....	12	..2,705,040	2,254.2000	(82,380)	.....	.....(126,692)	.....	.....(82,380)	...	(43,283)	.....	.....	.....(44,312)	.....	.....	.....
JPM SP500 CALL SHORT 10/13/2017	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	10/17/2016.	10/14/2017.	10/13/2017.	Expiration.....	108	..23,947,920	2,217.4000	(857,844)	.....	.....(3,626,316)	.....	.....(857,844)	...	565,324	.....	.....	.....(2,768,472)	.....	.....	.....
JPM SP500 CALL SHORT 10/13/2017	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	10/17/2016.	10/14/2017.	10/13/2017.	Expiration.....	22	..4,896,452	2,225.6600	(57,860)	.....	.....(345,521)	.....	.....(57,860)	...	69,856	.....	.....	.....(287,661)	.....	.....	.....
JPM SP500 CALL SHORT 12/1/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	12/05/2016.	12/02/2017.	12/01/2017.	Expiration.....	27	..6,061,554	2,245.0200	(297,621)	.....	.....(1,072,440)	.....	.....(297,621)	...	43,729	.....	.....	.....(774,819)	.....	.....	.....
JPM SP500 CALL SHORT 12/1/2017.	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	12/05/2016.	12/02/2017.	12/01/2017.	Expiration.....	5	..1,126,620	2,253.2400	(25,760)	.....	.....(91,017)	.....	.....(25,760)	...	3,380	.....	.....	.....(65,257)	.....	.....	.....
JPM SP500 CALL SHORT 12/15/2017	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	12/19/2016.	12/16/2017.	12/15/2017.	Expiration.....	19	..4,389,304	2,310.1600	(220,020)	.....	.....(694,735)	.....	.....(220,020)	...	(38,496)	.....	.....	.....(474,715)	.....	.....	.....
JPM SP500 CALL SHORT 12/15/2017	Index Annuity.....	N/A.....	INDEX _{EW}	JP MORG.....	7H6GLXDRUGQFU57RNE	12/19/2016.	12/16/2017.	12/15/2017.	Expiration.....	9	..2,088,540	2,320.6000	(48,600)	.....	.....(111,952)	.....	.....(48,600)	...	(19,075)	.....	.....	.....(63,352)	.....	.....	.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....													..(27,508,722)	0	(102,251,768)	0	..(27,508,722)	XXX	..19,568,440	0	0	(74,743,049)	0	0	XXX
0569999. Total-Written Options-Hedging Other.....													..(27,508,722)	0	(102,251,768)	0	..(27,508,722)	XXX	..19,568,440	0	0	(74,743,049)	0	0	XXX
0789999. Total-Written Options-Call Options and Warrants.....													..(27,508,722)	0	(102,251,768)	0	..(27,508,722)	XXX	..19,568,440	0	0	(74,743,049)	0	0	XXX
0849999. Total-Written Options.....													..(27,508,722)	0	(102,251,768)	0	..(27,508,722)	XXX	..19,568,440	0	0	(74,743,049)	0	0	XXX
Forwards - Hedging Other																									
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	11/23/2016.	01/30/2017.	01/25/2017.	Sale.....	1	..2,647,250	0.9444	.....	.....	.....(37,750)	.....	.....	...	.....(31,552)	.....	.....	.....(37,750)	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	11/23/2016.	01/30/2017.	01/26/2017.	Sale.....	1	..12,422,565	3.4558	.....	.....	.....(1,075,706)	.....	.....	...	.....542,403	.....	.....	.....(1,075,706)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	11/28/2016.	01/30/2017.	01/12/2017.	Sale.....	1	..1,810,880	20.7540	.....	.....	.....81,256	.....	.....	...	.....(2,613)	.....	.....	.....81,256	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	11/28/2016.	01/30/2017.	01/19/2017.	Sale.....	1	..1,833,731	20.7540	.....	.....	.....96,861	.....	.....	...	.....(2,646)	.....	.....	.....96,861	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	12/12/2016.	01/30/2017.	01/25/2017.	Sale.....	1	..2,000,000	20.3100	.....	.....	.....92,510	.....	.....	...	.....(45,611)	.....	.....	.....92,510	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/23/2017.	01/30/2017.	01/25/2017.	Sale.....	1	..1,000,000	21.4190	.....	.....	.....(5,823)	.....	.....	...	.....	.....	.....	.....(5,823)	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/26/2017.	03/30/2017.	03/27/2017.	Sale.....	1	..13,249,969	3.2400	.....	.....	.....(478,812)	.....	.....	...	.....	.....	.....	.....(478,812)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/25/2017.	04/28/2017.	03/24/2017.	Sale.....	1	..940,207	21.5910	.....	.....	.....(134,152)	.....	.....	...	.....	.....	.....	.....(134,152)	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	12/22/2016.	03/23/2017.	03/22/2017.	Sale.....	1	..7,371,692	1.3900	.....	.....	.....(495,955)	.....	.....	...	.....(32,381)	.....	.....	.....(495,955)	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/01/2017.	03/23/2017.	03/22/2017.	Sale.....	1	..992,747	1.3045	.....	.....	.....(1,554)	.....	.....	...	.....	.....	.....	.....(1,554)	.....	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	12/23/2016.	03/23/2017.	03/22/2017.	Sale.....	1	..358,635	1.3524	.....	.....	.....(4,797)	.....	.....	...	.....2,817	.....	.....	.....(4,797)	.....	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	12/22/2016.	03/23/2017.	03/22/2017.	Sale.....	1	..2,195,149	1.3462	.....	.....	.....(19,163)	.....	.....	...	.....7,097	.....	.....	.....(19,163)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	12/22/2016.	03/23/2017.	03/22/2017.	Sale.....	1	..4,730,101	0.9516	.....	.....	.....(128,729)	.....	.....	...	.....(7,800)	.....	.....	.....(128,729)	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/03/2017.	03/23/2017.	03/22/2017.	Sale.....	1	..1,747,121	0.8156	.....	.....	.....(32,419)	.....	.....	...	.....	.....	.....	.....(32,419)	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	12/22/2016.	03/23/2017.	03/22/2017.	Sale.....	1	..9,544,191	0.8130	.....	.....	.....(145,249)	.....	.....	...	.....(6,401)	.....	.....	.....(145,249)	.....	.....	.....
FX Forward - Short NZD.....	NZD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	02/27/2017.	03/23/2017.	03/22/2017.	Sale.....	1	..3,156,386	1.3900	.....	.....	.....59,485	.....	.....	...	.....	.....	.....	.....59,485	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/22/2017.	04/03/2017.	03/31/2017.	Sale.....	1	..1,316,277	0.8007	.....	.....	.....(5,860)	.....	.....	...	.....	.....	.....	.....(5,860)	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/27/2017.	04/28/2017.	04/25/2017.	Sale.....	1	..13,636,332	3.1482	.....	.....	.....57,366	.....	.....	...	.....	.....	.....	.....57,366	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/25/2017.	04/28/2017.	04/25/2017.	Sale.....	1	..2,696,250	0.9272	.....	.....	.....(33,750)	.....	.....	...	.....	.....	.....	.....(33,750)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/26/2017.	04/28/2017.	04/25/2017.	Sale.....	1	..2,000,000	21.3835	.....	.....	.....(262,804)	.....	.....	...	.....	.....	.....	.....(262,804)	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/27/2017.	04/28/2017.	04/25/2017.	Sale.....	1	..1,000,000	3.1570	.....	.....	.....1,423	.....	.....	...	.....	.....	.....	.....1,423	.....	.....	.....

SCHEDULE DB - PART A - SECTION 2

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

E19.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	01/25/2017.	04/28/2017.	04/25/2017.	Sale.....	1	..1,933,167	21.5910	.....	.....	.....(275,246)	.....	.....	..	.....	.....	.....	.....(275,246)	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/22/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..8,741,166	1.3046	.....	.....	.....68,424	.....	.....	..	.....	.....	.....	.....68,424	.....	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/22/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..2,586,744	1.3330	.....	.....	.....(10,620)	.....	.....	..	.....	.....	.....	.....(10,620)	.....	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/28/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..366,972	1.3353	.....	.....	.....(2,142)	.....	.....	..	.....	.....	.....	.....(2,142)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/22/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..4,879,759	0.9224	.....	.....	.....(128,053)	.....	.....	..	.....	.....	.....	.....(128,053)	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/22/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..10,025,116	0.8006	.....	.....	.....(109,314)	.....	.....	..	.....	.....	.....	.....(109,314)	.....	.....	.....
FX Forward - Short NOK.....	NOK Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/19/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..2,480,301	8.5792	.....	.....	.....(4,257)	.....	.....	..	.....	.....	.....	.....(4,257)	.....	.....	.....
FX Forward - Short NZD.....	NZD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	03/22/2017.	06/21/2017.	06/20/2017.	Sale.....	1	..3,091,219	1.4202	.....	.....	.....(88,459)	.....	.....	..	.....	.....	.....	.....(88,459)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/25/2017.	07/26/2017.	07/21/2017.	Sale.....	1	..2,741,875	0.9118	.....	.....	.....(171,375)	.....	.....	..	.....	.....	.....	.....(171,375)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/26/2017.	07/26/2017.	07/21/2017.	Sale.....	1	..711,061	0.9155	.....	.....	.....(47,549)	.....	.....	..	.....	.....	.....	.....(47,549)	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/25/2017.	07/26/2017.	07/21/2017.	Sale.....	1	..13,305,408	3.2265	.....	.....	.....(441,838)	.....	.....	..	.....	.....	.....	.....(441,838)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/25/2017.	07/26/2017.	07/18/2017.	Sale.....	1	..1,117,319	19.1700	.....	.....	.....(106,813)	.....	.....	..	.....	.....	.....	.....(106,813)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/25/2017.	07/26/2017.	07/21/2017.	Sale.....	1	..1,059,990	19.1700	.....	.....	.....(96,527)	.....	.....	..	.....	.....	.....	.....(96,527)	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	04/25/2017.	07/26/2017.	07/21/2017.	Sale.....	1	..978,460	3.2265	.....	.....	.....(32,492)	.....	.....	..	.....	.....	.....	.....(32,492)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	07/21/2017.	08/25/2017.	07/25/2017.	Sale.....	1	..1,151,014	17.6540	.....	.....	.....12,830	.....	.....	..	.....	.....	.....	.....12,830	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	07/21/2017.	08/25/2017.	08/22/2017.	Sale.....	1	..1,004,838	3.1418	.....	.....	.....3,315	.....	.....	..	.....	.....	.....	.....3,315	.....	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	08/22/2017.	09/28/2017.	09/26/2017.	Sale.....	1	..995,836	3.1702	.....	.....	.....(880)	.....	.....	..	.....	.....	.....	.....(880)	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	07/26/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..5,437,438	1.2644	.....	.....	.....(41,938)	.....	.....	..	.....	.....	.....	.....(41,938)	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/20/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..8,422,001	1.3166	.....	.....	.....(415,135)	.....	.....	..	.....	.....	.....	.....(415,135)	.....	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/20/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..2,972,598	1.3254	.....	.....	.....(234,043)	.....	.....	..	.....	.....	.....	.....(234,043)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	08/16/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..10,864,412	0.8539	.....	.....	.....(210,590)	.....	.....	..	.....	.....	.....	.....(210,590)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/20/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..5,031,668	0.8945	.....	.....	.....(341,626)	.....	.....	..	.....	.....	.....	.....(341,626)	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/20/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..10,164,592	0.7916	.....	.....	.....(685,439)	.....	.....	..	.....	.....	.....	.....(685,439)	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/26/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..509,044	0.7838	.....	.....	.....(29,007)	.....	.....	..	.....	.....	.....	.....(29,007)	.....	.....	.....
FX Forward - Short NOK.....	NOK Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/20/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..3,561,346	8.5507	.....	.....	.....(327,302)	.....	.....	..	.....	.....	.....	.....(327,302)	.....	.....	.....
FX Forward - Short NZD.....	NZD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	06/20/2017.	09/19/2017.	09/18/2017.	Sale.....	1	..3,117,145	1.3833	.....	.....	.....(14,230)	.....	.....	..	.....	.....	.....	.....(14,230)	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	07/21/2017.	10/25/2017.	10/18/2017.	Sale.....	1	..3,629,790	0.8540	.....	.....	.....(25,730)	.....	.....	..	.....	.....	.....	.....(25,730)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	10/18/2017.	11/21/2017.	11/15/2017.	Sale.....	1	..5,072,119	18.9270	.....	.....	.....90,282	.....	.....	..	.....	.....	.....	.....90,282	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	10/19/2017.	11/21/2017.	11/15/2017.	Sale.....	1	..5,078,559	18.9030	.....	.....	.....96,722	.....	.....	..	.....	.....	.....	.....96,722	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	10/23/2017.	11/21/2017.	11/15/2017.	Sale.....	1	..5,007,433	19.1715	.....	.....	.....25,596	.....	.....	..	.....	.....	.....	.....25,596	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	10/24/2017.	11/21/2017.	11/15/2017.	Sale.....	1	..4,969,716	19.3170	.....	.....	.....(12,121)	.....	.....	..	.....	.....	.....	.....(12,121)	.....	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	11/15/2017.	12/18/2017.	12/11/2017.	Sale.....	1	..19,828,566	19.3660	.....	.....	.....(328,915)	.....	.....	..	.....	.....	.....	.....(328,915)	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	09/18/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..14,105,120	1.2563	.....	.....	.....563,496	.....	.....	..	.....	.....	.....	.....563,496	.....	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	09/21/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..5,479,247	1.2655	.....	.....	.....180,284	.....	.....	..	.....	.....	.....	.....180,284	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	09/18/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..16,438,634	0.8339	.....	.....	.....293,351	.....	.....	..	.....	.....	.....	.....293,351	.....	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	10/25/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..4,050,063	0.8457	.....	.....	.....16,097	.....	.....	..	.....	.....	.....	.....16,097	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	09/18/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..11,342,059	0.7414	.....	.....	.....137,907	.....	.....	..	.....	.....	.....	.....137,907	.....	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	10/12/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..2,513,408	0.7591	.....	.....	.....(28,811)	.....	.....	..	.....	.....	.....	.....(28,811)	.....	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	09/18/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..3,207,685	1.2283	.....	.....	.....139,150	.....	.....	..	.....	.....	.....	.....139,150	.....	.....	.....
FX Forward - Short NZD.....	NZD Denominated Debt Securities.....	N/A.....	Currency	HSBC.....	1IE8VN30JCEQV1H4R804	09/18/2017.	12/18/2017.	12/15/2017.	Sale.....	1	..3,068,502	1.3795	.....	.....	.....107,095	.....	.....	..	.....	.....	.....	.....107,095	.....	.....	.....
1229999. Total-Forwards-Hedging Other.....													0	0	(4,949,525)	0	0	XXX	423,313	0	0	(4,949,525)	0	0	XXX
1269999. Total-Forwards.....													0	0	(4,949,525)	0	0	XXX	423,313	0	0	(4,949,525)	0	0	XXX
1409999. Total-Hedging Other.....													20,485,706	0	33,212,726	0	20,485,706	XXX	(5,563,887)	0	0	12,727,018	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
1449999. TOTAL.....												...20,485,706	0	...33,212,726	0	20,485,706	XX	...(5,563,887)	0	0	..12,727,018	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
UCG18.....	340	17,000	BMF US DOLLAR FUT FEB 18..	Brazilian Denominated Debt Securities	N/A.....	Currency	02/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/27/2017.	1,007.4881	1,004.8295	(35,578)	.....	.....	.....	.....	.....(45,196)	(45,196)	...2,111,039	.....	.....50
12829999. Total-Long Futures-Hedging Other.....												(35,578)	0	0	0	0	(45,196)	(45,196)	...2,111,039	XXX	XXX
1329999. Total-Long Futures.....												(35,578)	0	0	0	0	(45,196)	(45,196)	...2,111,039	XXX	XXX
Short Futures																					
Hedging Other																					
FVH8.....	80	80,000	US 5 YR NOTE (CBT) MAR 18..	Corporate Debt Securities.....	N/A.....	Interest...	03/31/2018.	CBT..... 549300EX04Q2QBFQTQ27	11/21/2017.	116.5781	116.1641	(7,500)	.....	.....	.....	.....	.....33,125	33,125	50,000	.....	.....1,000
TYH8.....	172	...172,000	US 10YR NOTE (CBT) MAR 18..	Corporate Debt Securities.....	N/A.....	Interest...	03/31/2018.	CBT..... 549300EX04Q2QBFQTQ27	11/21/2017.	124.4297	124.0469	(34,938)	.....	.....	.....	.....	.....65,844	65,844	180,600	.....	.....1,000
USH8.....	45	45,000	US LONG BOND (CBT) MAR 18	Corporate Debt Securities.....	N/A.....	Interest...	03/31/2018.	CBT..... 549300EX04Q2QBFQTQ27	11/21/2017.	152.5313	153.0000	(12,656)	.....	.....	.....	.....	.....(21,094)	(21,094)	121,500	.....	.....1,000
13429999. Total-Short Futures-Hedging Other.....												(55,094)	0	0	0	0	77,875	77,875	352,100	XXX	XXX
1389999. Total-Short Futures.....												(55,094)	0	0	0	0	77,875	77,875	352,100	XXX	XXX
1409999. Total-Hedging Other.....												(90,672)	0	0	0	0	32,679	32,679	...2,463,139	XXX	XXX
1449999. TOTAL.....												(90,672)	0	0	0	0	32,679	32,679	...2,463,139	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	447,400	(95,300)	352,100
Total Net Cash Deposits.....	447,400	(95,300)	352,100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
UCG7.....	115	5,750	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/21/2016	1,042.8246	01/27/2017	985.9449	Sale.....	(327,058)	(327,058)				50
UCG7.....	75	3,750	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/22/2016	1,038.8674	01/27/2017	992.5505	Sale.....	(173,689)	(173,689)				50
UCG7.....	40	2,000	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/22/2016	1,039.9512	01/30/2017	990.6200	Sale.....	(98,662)	(98,662)				50
UCG7.....	105	5,250	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/27/2016	1,035.3060	01/30/2017	992.3501	Sale.....	(225,519)	(225,519)				50
UCG7.....	115	5,750	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/27/2016	1,035.4989	01/30/2017	992.0914	Sale.....	(249,593)	(249,593)				50
UCG7.....	80	4,000	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/27/2016	1,039.6380	01/31/2017	987.7382	Sale.....	(207,599)	(207,599)				50
UCG7.....	23	1,150	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/27/2016	1,039.5017	01/31/2017	987.9070	Sale.....	(59,334)	(59,334)				50
UCG7.....	47	2,350	BMF US DOLLAR FUT FEB 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	02/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	12/28/2016	1,038.4563	01/31/2017	989.6635	Sale.....	(114,663)	(114,663)				50
UCH7.....	190	9,500	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/26/2017	1,030.7911	02/22/2017	997.4838	Sale.....	(316,420)	(316,420)				50
UCH7.....	2	100	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/27/2017	1,028.5936	02/22/2017	998.1847	Sale.....	(3,041)	(3,041)				50
UCH7.....	8	400	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/27/2017	1,030.0378	02/23/2017	993.6248	Sale.....	(14,565)	(14,565)				50
UCH7.....	127	6,350	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/27/2017	1,029.8738	02/23/2017	994.1110	Sale.....	(227,094)	(227,094)				50
UCH7.....	123	6,150	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/27/2017	1,032.3236	02/24/2017	990.8240	Sale.....	(255,223)	(255,223)				50
UCH7.....	52	2,600	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/30/2017	1,027.8886	02/24/2017	994.8774	Sale.....	(85,829)	(85,829)				50
UCH7.....	32	1,600	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/30/2017	1,027.8886	02/24/2017	995.0395	Sale.....	(52,559)	(52,559)				50
UCH7.....	44	2,200	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/30/2017	1,027.8886	02/24/2017	996.4177	Sale.....	(69,236)	(69,236)				50
UCH7.....	22	1,100	BMF US DOLLAR FUT MAR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	03/03/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	01/30/2017	1,027.8886	02/24/2017	996.1745	Sale.....	(34,886)	(34,886)				50
UCJ7.....	168	8,400	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/21/2017	1,180.6697	03/28/2017	1,179.5187	Sale.....	(9,669)	(9,669)				50
UCJ7.....	24	1,200	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/21/2017	1,112.7256	03/30/2017	1,110.7516	Sale.....	(2,369)	(2,369)				50
UCJ7.....	8	400	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/22/2017	967.7625	03/30/2017	971.7766	Sale.....	1,606	1,606				50
UCJ7.....	19	950	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/22/2017	951.3994	03/30/2017	954.7623	Sale.....	3,195	3,195				50
UCJ7.....	68	3,400	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/22/2017	951.3994	03/30/2017	953.8451	Sale.....	8,316	8,316				50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UCJ7.....	40	2,000	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/22/2017	951.3994	03/30/2017	954.1509	Sale.....	5,503	5,503				50
UCJ7.....	67	3,350	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	988.6622	03/30/2017	997.3446	Sale.....	29,086	29,086				50
UCJ7.....	90	4,500	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	989.0737	03/31/2017	999.0385	Sale.....	44,842	44,842				50
UCJ7.....	18	900	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	989.0378	03/31/2017	998.8424	Sale.....	8,824	8,824				50
UCJ7.....	32	1,600	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	988.6272	03/31/2017	998.0987	Sale.....	15,154	15,154				50
UCJ7.....	36	1,800	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	987.1190	03/31/2017	995.6238	Sale.....	15,309	15,309				50
UCJ7.....	8	400	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	987.1190	03/31/2017	995.6238	Sale.....	3,402	3,402				50
UCJ7.....	16	800	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	985.7727	03/31/2017	993.6276	Sale.....	6,284	6,284				50
UCJ7.....	6	300	BMF US DOLLAR FUT APR 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	04/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	02/23/2017	985.7727	03/31/2017	993.6276	Sale.....	2,356	2,356				50
UCK7.....	168	8,400	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/27/2017	979.7844	04/27/2017	993.1689	Sale.....	112,430	112,430				50
UCK7.....	4	200	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	981.9972	04/27/2017	997.0451	Sale.....	3,010	3,010				50
UCK7.....	69	3,450	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	978.9154	04/28/2017	988.9263	Sale.....	34,538	34,538				50
UCK7.....	14	700	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	978.9154	04/28/2017	988.7703	Sale.....	6,898	6,898				50
UCK7.....	20	1,000	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	978.9154	04/28/2017	989.3941	Sale.....	10,479	10,479				50
UCK7.....	13	650	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	980.3195	04/28/2017	991.1006	Sale.....	7,008	7,008				50
UCK7.....	12	600	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	980.3195	04/28/2017	991.7254	Sale.....	6,844	6,844				50
UCK7.....	5	250	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	980.3195	04/28/2017	992.3502	Sale.....	3,008	3,008				50
UCK7.....	38	1,900	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	980.3195	04/28/2017	992.1940	Sale.....	22,561	22,561				50
UCK7.....	51	2,550	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/29/2017	979.2501	04/28/2017	990.1776	Sale.....	27,865	27,865				50
UCK7.....	24	1,200	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/30/2017	978.4638	04/28/2017	988.8945	Sale.....	12,517	12,517				50
UCK7.....	90	4,500	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/30/2017	978.1775	04/28/2017	988.4416	Sale.....	46,188	46,188				50
UCK7.....	30	1,500	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/30/2017	978.6517	04/28/2017	989.0687	Sale.....	15,625	15,625				50
UCK7.....	56	2,800	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/30/2017	978.6517	04/28/2017	989.3801	Sale.....	30,040	30,040				50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UCK7.....	6	300	BMF US DOLLAR FUT MAY 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	05/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	03/30/2017	978.7701	04/28/2017	989.5029	Sale.....	3,220	3,220				50
UCM7.....	125	6,250	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/26/2017	944.4072	05/19/2017	1,002.3494	Sale.....	362,139	362,139				50
UCM7.....	15	750	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/26/2017	944.4072	05/19/2017	999.9979	Sale.....	41,693	41,693				50
UCM7.....	10	500	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/26/2017	944.4072	05/19/2017	1,000.1448	Sale.....	27,869	27,869				50
UCM7.....	22	1,100	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/26/2017	832.3983	05/29/2017	843.5699	Sale.....	12,289	12,289				50
UCM7.....	69	3,450	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	877.5167	05/29/2017	893.8929	Sale.....	56,498	56,498				50
UCM7.....	14	700	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	878.3794	05/29/2017	894.9004	Sale.....	11,565	11,565				50
UCM7.....	31	1,550	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	874.9458	05/29/2017	890.8419	Sale.....	24,639	24,639				50
UCM7.....	2	100	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	874.9458	05/29/2017	891.9363	Sale.....	1,699	1,699				50
UCM7.....	12	600	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	877.6431	05/29/2017	894.0989	Sale.....	9,873	9,873				50
UCM7.....	5	250	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	873.3934	05/29/2017	889.1721	Sale.....	3,945	3,945				50
UCM7.....	57	2,850	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	874.5147	05/29/2017	890.4666	Sale.....	45,463	45,463				50
UCM7.....	82	4,100	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	895.6193	05/30/2017	916.5720	Sale.....	85,906	85,906				50
UCM7.....	15	750	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	895.6193	05/30/2017	915.8726	Sale.....	15,190	15,190				50
UCM7.....	24	1,200	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	895.6193	05/30/2017	915.7327	Sale.....	24,136	24,136				50
UCM7.....	55	2,750	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	895.6193	05/30/2017	915.5929	Sale.....	54,927	54,927				50
UCM7.....	62	3,100	BMF US DOLLAR FUT JUN 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	06/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	04/27/2017	892.1854	05/30/2017	911.7975	Sale.....	60,798	60,798				50
UCN7.....	15	750	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/29/2017	1,050.0485	06/30/2017	1,048.3827	Sale.....	(1,249)	(1,249)				50
UCN7.....	102	5,100	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/29/2017	1,050.0485	06/30/2017	1,048.2234	Sale.....	(9,308)	(9,308)				50
UCN7.....	24	1,200	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/29/2017	1,050.1733	06/30/2017	1,048.3419	Sale.....	(2,198)	(2,198)				50
UCN7.....	15	750	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/29/2017	1,047.5822	06/30/2017	1,045.6285	Sale.....	(1,465)	(1,465)				50
UCN7.....	67	3,350	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/29/2017	912.6066	06/29/2017	913.6851	Sale.....	3,613	3,613				50
UCN7.....	15	750	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/29/2017	1,037.1663	06/30/2017	1,034.4635	Sale.....	(2,027)	(2,027)				50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UCN7.....	74	3,700	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/26/2017	987.4761	06/28/2017	995.2511	Sale.....	28,767	28,767				50
UCN7.....	2	100	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/26/2017	986.0594	06/29/2017	992.3215	Sale.....	626	626				50
UCN7.....	125	6,250	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/26/2017	990.3266	06/27/2017	1,006.1367	Sale.....	98,813	98,813				50
UCN7.....	11	550	BMF US DOLLAR FUT JUL 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	07/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	05/26/2017	989.1442	06/28/2017	998.1484	Sale.....	4,952	4,952				50
UCQ7.....	125	6,250	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/26/2017	1,032.8640	07/27/2017	978.1248	Sale.....	(342,120)	(342,120)				50
UCQ7.....	6	300	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/27/2017	1,030.8418	07/27/2017	982.7790	Sale.....	(14,419)	(14,419)				50
UCQ7.....	79	3,950	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/27/2017	1,030.8418	07/28/2017	977.9789	Sale.....	(208,808)	(208,808)				50
UCQ7.....	69	3,450	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/28/2017	1,029.8632	07/28/2017	978.3731	Sale.....	(177,641)	(177,641)				50
UCQ7.....	96	4,800	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/29/2017	1,028.4376	07/28/2017	980.8310	Sale.....	(228,512)	(228,512)				50
UCQ7.....	6	300	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/29/2017	1,028.4376	07/31/2017	979.1227	Sale.....	(14,794)	(14,794)				50
UCQ7.....	24	1,200	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/29/2017	1,029.5171	07/31/2017	979.9966	Sale.....	(59,425)	(59,425)				50
UCQ7.....	45	2,250	BMF US DOLLAR FUT AUG 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	08/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	06/29/2017	1,029.5171	07/31/2017	979.3749	Sale.....	(112,820)	(112,820)				50
UCU7.....	82	4,100	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/26/2017	1,014.3394	08/30/2017	1,008.5580	Sale.....	(23,703)	(23,703)				50
UCU7.....	49	2,450	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/26/2017	1,014.3394	08/30/2017	1,008.7168	Sale.....	(13,775)	(13,775)				50
UCU7.....	105	5,250	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/27/2017	1,025.4574	08/30/2017	1,024.6990	Sale.....	(3,981)	(3,981)				50
UCU7.....	33	1,650	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/27/2017	1,025.4574	08/30/2017	1,024.8604	Sale.....	(985)	(985)				50
UCU7.....	53	2,650	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/27/2017	1,025.4574	08/31/2017	1,022.7629	Sale.....	(7,140)	(7,140)				50
UCU7.....	33	1,650	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/27/2017	1,025.4574	08/31/2017	1,021.9562	Sale.....	(5,777)	(5,777)				50
UCU7.....	20	1,000	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/27/2017	1,025.4574	08/31/2017	1,021.7948	Sale.....	(3,663)	(3,663)				50
UCU7.....	13	650	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/28/2017	1,018.2000	08/31/2017	1,016.2744	Sale.....	(1,252)	(1,252)				50
UCU7.....	2	100	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/28/2017	1,018.2000	08/31/2017	1,017.0767	Sale.....	(112)	(112)				50
UCU7.....	8	400	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/28/2017	1,018.2000	08/31/2017	1,016.7558	Sale.....	(578)	(578)				50
UCU7.....	7	350	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/28/2017	1,018.2000	08/31/2017	1,017.0767	Sale.....	(393)	(393)				50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UCU7.....	45	2,250	BMF US DOLLAR FUT SEP 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	09/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	07/28/2017	1,043.8429	08/31/2017	1,043.3589	Sale.....	(1,089)	(1,089)				50
UCV7.....	23	1,150	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/29/2017	1,015.0966	09/26/2017	1,003.1580	Sale.....	(13,729)	(13,729)				50
UCV7.....	59	2,950	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/29/2017	1,015.0966	09/26/2017	1,000.9295	Sale.....	(41,793)	(41,793)				50
UCV7.....	90	4,500	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/29/2017	1,015.3303	09/26/2017	1,001.0029	Sale.....	(64,473)	(64,473)				50
UCV7.....	64	3,200	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/29/2017	1,015.3303	09/27/2017	1,004.5052	Sale.....	(34,640)	(34,640)				50
UCV7.....	30	1,500	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/29/2017	1,015.9038	09/27/2017	1,004.9182	Sale.....	(16,478)	(16,478)				50
UCV7.....	3	150	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/29/2017	1,015.9038	09/27/2017	1,005.5552	Sale.....	(1,552)	(1,552)				50
UCV7.....	52	2,600	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,016.8998	09/27/2017	1,008.7867	Sale.....	(21,094)	(21,094)				50
UCV7.....	8	400	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,017.0519	09/27/2017	1,009.2610	Sale.....	(3,116)	(3,116)				50
UCV7.....	2	100	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,016.9024	09/27/2017	1,008.7956	Sale.....	(811)	(811)				50
UCV7.....	27	1,350	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,016.9541	09/27/2017	1,009.3203	Sale.....	(10,306)	(10,306)				50
UCV7.....	6	300	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,016.9541	09/27/2017	1,009.9599	Sale.....	(2,098)	(2,098)				50
UCV7.....	33	1,650	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,017.8729	09/27/2017	1,010.7134	Sale.....	(11,813)	(11,813)				50
UCV7.....	53	2,650	BMF US DOLLAR FUT OCT 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	10/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	08/30/2017	1,017.3631	09/27/2017	1,009.4106	Sale.....	(21,074)	(21,074)				50
UCX7.....	23	1,150	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/25/2017	979.3633	10/30/2017	1,008.8374	Sale.....	33,895	33,895				50
UCX7.....	137	6,850	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/25/2017	978.9227	10/30/2017	1,010.6200	Sale.....	217,126	217,126				50
UCX7.....	8	400	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/25/2017	978.9227	10/30/2017	1,011.3953	Sale.....	12,989	12,989				50
UCX7.....	4	200	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/25/2017	978.9227	10/30/2017	1,010.9301	Sale.....	6,401	6,401				50
UCX7.....	6	300	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	979.5352	10/30/2017	1,007.9221	Sale.....	8,516	8,516				50
UCX7.....	88	4,400	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	979.5352	10/30/2017	1,007.6129	Sale.....	123,542	123,542				50
UCX7.....	5	250	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	978.9003	10/30/2017	1,006.6421	Sale.....	6,935	6,935				50
UCX7.....	22	1,100	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	978.9003	10/30/2017	1,010.3492	Sale.....	34,594	34,594				50
UCX7.....	65	3,250	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	978.8586	10/30/2017	1,009.9874	Sale.....	101,169	101,169				50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UCX7.....	84	4,200	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	979.0056	10/30/2017	1,009.8205	Sale.....	129,423	129,423	.....	.....	.....	.....50
UCX7.....	4	200	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	979.0056	10/30/2017	1,007.0416	Sale.....	5,607	5,607	.....	.....	.....	.....50
UCX7.....	2	100	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	979.0056	10/30/2017	1,007.3504	Sale.....	2,834	2,834	.....	.....	.....	.....50
UCX7.....	2	100	BMF US DOLLAR FUT NOV 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	11/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	09/26/2017	979.0056	10/30/2017	1,007.1960	Sale.....	2,819	2,819	.....	.....	.....	.....50
UCZ7.....	110	5,500	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	991.7987	11/03/2017	1,006.3066	Sale.....	79,794	79,794	.....	.....	.....	.....50
UCF18.....	2	100	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	1,003.6993	11/28/2017	1,003.8454	Sale.....	15	15	.....	.....	.....	.....50
UCF18.....	54	2,700	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	1,003.6993	11/28/2017	1,003.8392	Sale.....	378	378	.....	.....	.....	.....50
UCZ7.....	50	2,500	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1414	11/28/2017	998.6473	Sale.....	(41,235)	(41,235)	.....	.....	.....	.....50
UCZ7.....	8	400	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.2109	11/28/2017	997.9529	Sale.....	(6,903)	(6,903)	.....	.....	.....	.....50
UCZ7.....	10	500	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1639	11/28/2017	998.3551	Sale.....	(8,404)	(8,404)	.....	.....	.....	.....50
UCZ7.....	9	450	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1677	11/28/2017	998.6732	Sale.....	(7,423)	(7,423)	.....	.....	.....	.....50
UCZ7.....	76	3,800	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1677	11/28/2017	998.3628	Sale.....	(63,859)	(63,859)	.....	.....	.....	.....50
UCZ7.....	8	400	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1677	11/28/2017	998.6732	Sale.....	(6,598)	(6,598)	.....	.....	.....	.....50
UCZ7.....	69	3,450	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.8428	11/28/2017	995.6574	Sale.....	(69,640)	(69,640)	.....	.....	.....	.....50
UCZ7.....	83	4,150	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.8428	11/28/2017	996.5856	Sale.....	(79,917)	(79,917)	.....	.....	.....	.....50
UCZ7.....	19	950	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.8428	11/28/2017	996.5856	Sale.....	(18,294)	(18,294)	.....	.....	.....	.....50
UCZ7.....	4	200	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.0910	11/28/2017	998.6158	Sale.....	(3,295)	(3,295)	.....	.....	.....	.....50
UCZ7.....	2	100	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1268	11/28/2017	998.3461	Sale.....	(1,678)	(1,678)	.....	.....	.....	.....50
UCZ7.....	2	100	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	10/27/2017	1,015.1046	11/28/2017	998.4767	Sale.....	(1,663)	(1,663)	.....	.....	.....	.....50
UCZ7.....	2	100	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	1,000.5085	11/28/2017	1,001.2857	Sale.....	78	78	.....	.....	.....	.....50
UCZ7.....	54	2,700	BMF US DOLLAR FUT DEC 17.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	12/01/2017.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	1,000.5276	11/28/2017	1,001.3048	Sale.....	2,098	2,098	.....	.....	.....	.....50
UCF18.....	21	1,050	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.8464	12/26/2017	1,004.3181	Sale.....	28,845	28,845	.....	.....	.....	.....50
UCF18.....	40	2,000	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.8368	12/26/2017	1,004.6193	Sale.....	55,565	55,565	.....	.....	.....	.....50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UCF18.....	36	1,800	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.1419	12/27/2017	1,006.4753	Sale.....	54,600	54,600				50
UCF18.....	65	3,250	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.1700	12/27/2017	1,006.1925	Sale.....	97,573	97,573				50
UCF18.....	12	600	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.4415	12/28/2017	999.3653	Sale.....	13,754	13,754				50
UCF18.....	77	3,850	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.2220	12/28/2017	998.2225	Sale.....	84,702	84,702				50
UCF18.....	6	300	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.2220	12/28/2017	995.9569	Sale.....	5,920	5,920				50
UCF18.....	38	1,900	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.1498	12/28/2017	995.8894	Sale.....	37,505	37,505				50
UCF18.....	45	2,250	BMF US DOLLAR FUT JAN 18.....	Brazilian Denominated Debt Securities	N/A.....	Currency.....	01/01/2018.	BOVESPA..... 4GTK5S46E6H318LMDS44	11/27/2017	976.1498	12/28/2017	995.7383	Sale.....	44,074	44,074				50
1289999. Total-Long Futures-Hedging Other.....														(1,663,872)	(1,663,872)	0	0	XXX	XXX
1329999. Total-Long Futures.....														(1,663,872)	(1,663,872)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
TYH7.....	172	172,000	US 10YR NOTE (CBT) MAR 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	03/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	11/23/2016	125.0547	02/23/2017	124.7656	Sale.....	49,719	49,719				1,000
TYH7.....	10	10,000	US 10YR NOTE (CBT) MAR 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	03/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	01/10/2017	124.6875	02/23/2017	124.7656	Sale.....	(781)	(781)				1,000
USH7.....	45	45,000	US LONG BOND (CBT) MAR 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	03/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	11/23/2016	151.8984	02/23/2017	151.3750	Sale.....	23,555	23,555				1,000
TYM7.....	172	172,000	US 10 YR NOTE FUT JUN 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	06/30/2017.	CBT..... 549300EX04Q2QBFQTQ27	02/23/2017	124.2234	05/23/2017	126.1250	Sale.....	(327,070)	(327,070)				1,000
USM7.....	45	45,000	US LONG BOND (CBT) JUN 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	06/30/2017.	CBT..... 549300EX04Q2QBFQTQ27	02/23/2017	150.1278	05/23/2017	153.7813	Sale.....	(164,404)	(164,404)				1,000
TYM7.....	10	10,000	US 10 YR NOTE FUT JUN 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	06/30/2017.	CBT..... 549300EX04Q2QBFQTQ27	02/23/2017	124.2234	05/23/2017	126.1250	Sale.....	(19,016)	(19,016)				1,000
TYU7.....	172	172,000	US 10 YR NOTE FUT SEP 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	09/30/2017.	CBT..... 549300EX04Q2QBFQTQ27	05/23/2017	125.8339	08/24/2017	126.9219	Sale.....	(187,128)	(187,128)				1,000
TYU7.....	10	10,000	US 10 YR NOTE FUT SEP 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	09/30/2017.	CBT..... 549300EX04Q2QBFQTQ27	05/23/2017	125.8339	08/24/2017	126.9219	Sale.....	(10,880)	(10,880)				1,000
USU7.....	45	45,000	US LONG BOND (CBT) SEP 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	09/30/2017.	CBT..... 549300EX04Q2QBFQTQ27	05/23/2017	152.5313	08/24/2017	156.5000	Sale.....	(178,594)	(178,594)				1,000
TYZ7.....	10	10,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	08/24/2017	126.6328	09/18/2017	126.0938	Sale.....	5,391	5,391				1,000
TYZ7.....	20	20,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	08/30/2017	126.8125	09/18/2017	126.0938	Sale.....	14,375	14,375				1,000
FVZ7.....	50	50,000	US 5YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	09/29/2017	117.5000	10/10/2017	117.3359	Sale.....	8,203	8,203				1,000
TYZ7.....	10	10,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	08/30/2017	126.8125	10/10/2017	125.1250	Sale.....	16,875	16,875				1,000
TYZ7.....	20	20,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	10/17/2017	125.4063	10/18/2017	125.0938	Sale.....	6,250	6,250				1,000
TYZ7.....	25	25,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	10/20/2017	124.9688	10/26/2017	124.5625	Sale.....	10,156	10,156				1,000
FVZ7.....	40	40,000	US 5YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	10/19/2017	117.3516	10/27/2017	117.0313	Sale.....	12,813	12,813				1,000
TYZ7.....	25	25,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	11/03/2017	125.0938	11/03/2017	125.2813	Sale.....	(4,688)	(4,688)				1,000
FVZ7.....	40	40,000	US 5YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	10/30/2017	117.1719	11/21/2017	116.7656	Sale.....	16,250	16,250				1,000
FVZ7.....	20	20,000	US 5YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	11/01/2017	117.0938	11/21/2017	116.7656	Sale.....	6,563	6,563				1,000
FVZ7.....	20	20,000	US 5YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	11/03/2017	117.1875	11/21/2017	116.7656	Sale.....	8,438	8,438				1,000
TYZ7.....	172	172,000	US 10YR NOTE (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	08/24/2017	126.6328	11/21/2017	124.6875	Sale.....	334,594	334,594				1,000
USZ7.....	45	45,000	US LONG BOND (CBT) DEC 17.....	Corporate Debt Securities.....	N/A.....	Interest.....	12/31/2017.	CBT..... 549300EX04Q2QBFQTQ27	08/24/2017	155.2578	11/21/2017	153.6563	Sale.....	72,070	72,070				1,000
1349999. Total-Short Futures-Hedging Other.....														(307,310)	(307,310)	0	0	XXX	XXX
1389999. Total-Short Futures.....														(307,310)	(307,310)	0	0	XXX	XXX
1409999. Total-Hedging Other.....														(1,971,182)	(1,971,182)	0	0	XXX	XXX
1449999. TOTAL.....														(1,971,182)	(1,971,182)	0	0	XXX	XXX

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
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	352,100	.....	.....352,100	.....	.....(90,672)	.....	.....2,463,139	.....
NAIC 1 Designation											
Bank of America..... B4TYDEB6GKMZO031MB27.....	Y.....	N.....	.....	.....33,432,289	(5,754,997)	27,677,292	33,432,289	(5,754,997)	27,677,292	.....	.....0
CITI..... E57ODZWZ7FF32TWEFA76.....	Y.....	N.....	.....	.....35,336,076	(23,785,357)	11,550,719	35,336,076	(23,785,357)	11,550,719	.....	.....0
HSBC Bank..... 1IE8VN30JCEQV1H4R804.....	Y.....	N.....	.....	.....36,699,129	(25,076,911)	11,622,218	36,699,129	(25,076,911)	11,622,218	155,777	155,777
JP Morgan..... 7H6GLXDRUGQFU57RNE97.....	Y.....	N.....	.....	.....35,351,670	(21,169,282)	14,182,388	35,351,670	(21,169,282)	14,182,388	.....	.....0
0299999. Total NAIC 1 Designation.....			0	140,819,164	(75,786,547)	65,032,617	140,819,164	(75,786,547)	65,032,617	155,777	155,777
0999999. Gross Totals.....			0	141,171,264	(75,786,547)	65,384,717	140,819,164	(75,877,219)	65,032,617	2,618,916	155,777
1. Offset per SSAP No. 64				75,272,707	(75,272,707)						
2. Net after right of offset per SSAP No. 64				65,898,557	(513,840)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs.....	S81F8KH474EY7PUWI149.....	CASH.....	CASH.....	352,100	352,100	352,100	.....	.....
Itau' Securities.....	5H5XJ12U5XWL4UIKDF77.....	Other.....	BM&F MARGEM GARANTIA REFEREN.....	2,896,637	3,288,191	2,860,109	.....	.....
Itau' Securities.....	5H5XJ12U5XWL4UIKDF77.....	Treasury.....	NOTA DO TESOURO NACIONAL.....	5,716,007	6,000	5,334,326	05/15/2023.	.....
0199999. Totals.....	.....	.....	.....	.....8,964,745	3,646,291	8,546,535	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon.....	Chicago, IL.....				67,134,275	XXX
Regions Bank.....	Birmingham, AL.....				8,703,334	XXX
Camden National Bank.....	Camden, ME.....	O.....			5,354,670	XXX
Camden National Bank.....	Camden, ME.....				3,328,774	XXX
US Bank.....	St. Paul, MN.....				2,783,627	XXX
Univest Bank and Trust Company.....	Souderton, PA.....				2,249,773	XXX
Key Bank.....	Cincinnati, OH.....				1,500,000	XXX
BB&T.....	Moorestown, NJ.....				1,323,442	XXX
Wells Fargo Bank.....	Philadelphia, PA.....				(32,379,371)	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX			186,161	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	60,184,685	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	60,184,685	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	3,183	XXX
0599999. Total Cash.....	XXX	XXX	0	0	60,187,868	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	21,404,215	4. April.....	14,429,930	7. July.....	30,476,101	10. October.....	8,392,437
2. February.....	14,537,461	5. May.....	12,404,940	8. August.....	49,996,739	11. November.....	25,764,850
3. March.....	(1,863,522)	6. June.....	118,336,085	9. September.....	33,997,453	12. December.....	60,184,685

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP Identification	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
262006	20	8	DREYFUS GOVERN CASH MGMT-INS.....			12/29/2017.....			250,159,074	5	1,763,242
262006	20	8	DREYFUS GOVERN CASH MGMT-INS.....		SD.....	12/29/2017.....			74,834		430
262006	20	8	DREYFUS GOVERN CASH MGMT-INS.....		C.....	12/29/2017.....			7,527,072		53,052
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									257,760,980	5	1,816,723
8899999. Total - Cash Equivalents.....									257,760,980	5	1,816,723

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.		Purpose of Deposit				
1.	Alabama.....AL					
2.	Alaska.....AK					
3.	Arizona.....AZ					
4.	Arkansas.....AR	B... RSD BY INS CODE, SECTION 23-63-206.....			170,887	169,498
5.	California.....CA	B... RSD BY INS CODE, SECTION 11715.....			5,768,845	6,582,898
6.	Colorado.....CO					
7.	Connecticut.....CT					
8.	Delaware.....DE					
9.	District of Columbia.....DC					
10.	Florida.....FL					
11.	Georgia.....GA	B... RSD BY INS CODE, SECTION 33-3-8 AND 33-8-9.....			105,420	110,118
12.	Hawaii.....HI					
13.	Idaho.....ID					
14.	Illinois.....IL		1,850,951	1,903,169		
15.	Indiana.....IN	o... TO COVER POLICY RESERVES.....			1,336,551	1,315,599
16.	Iowa.....IA					
17.	Kansas.....KS					
18.	Kentucky.....KY					
19.	Louisiana.....LA					
20.	Maine.....ME					
21.	Maryland.....MD					
22.	Massachusetts.....MA	B... RSD BY INS CODE, SECTION 175:132 G.....			1,370,458	1,431,534
23.	Michigan.....MI					
24.	Minnesota.....MN					
25.	Mississippi.....MS					
26.	Missouri.....MO					
27.	Montana.....MT					
28.	Nebraska.....NE					
29.	Nevada.....NV					
30.	New Hampshire.....NH					
31.	New Jersey.....NJ					
32.	New Mexico.....NM	B... RSD BY INS CODE, SECTION 59A 5-19.....			170,042	171,567
33.	New York.....NY					
34.	North Carolina.....NC	B... RSD BY INS CODE, SECTION 207.....			1,012,092	1,041,960
35.	North Dakota.....ND					
36.	Ohio.....OH					
37.	Oklahoma.....OK					
38.	Oregon.....OR					
39.	Pennsylvania.....PA					
40.	Rhode Island.....RI					
41.	South Carolina.....SC					
42.	South Dakota.....SD					
43.	Tennessee.....TN					
44.	Texas.....TX					
45.	Utah.....UT					
46.	Vermont.....VT					
47.	Virginia.....VA	B... RSD BY INS CODE, SECTION 38.2-1045.....			1,322,146	1,348,659
48.	Washington.....WA					
49.	West Virginia.....WV					
50.	Wisconsin.....WI					
51.	Wyoming.....WY					
52.	American Samoa.....AS					
53.	Guam.....GU	o... RSD BY INS CODE, SECTION 15103.....			81,821	81,418
54.	Puerto Rico.....PR					
55.	US Virgin Islands.....VI	B... RSD BY INS CODE, SECTION 38.2-1045.....			586,939	580,664
56.	Northern Mariana Islands.....MP					
57.	Canada.....CAN					
58.	Aggregate Alien and Other.....OT	XXX XXX	0	0	0	0
59.	Total.....	XXX XXX	1,850,951	1,903,169	11,925,201	12,833,915
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX XXX	0	0	0	0

2017 ALPHABETICAL INDEX

LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	20	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	54